

Currency Derivatives Daily MTM Report

Daily summary for: 08/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/09/2011 Foreign Exchange Future			6.78340	6.74890			191,943,086.40	28,296	335,377
\$ / R On 19/12/2011 Foreign Exchange Future			6.87520	6.84060			39,271,142.40	5,712	42,606
\$ / R On 19/03/2012 Foreign Exchange Future			6.97100	6.93550			34,855,000.00	5,000	13,521
\$ / R On 18/06/2012 Foreign Exchange Future			7.07320	7.03740			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.17940	7.14360			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.28280	7.24720			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.24410	8.20860			0.00	0	0
Total \$ / R Future							266,069,228.80	39,008	393,504
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		9.00000	10,000	21.09	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,310.00000	1,277,000	21.09	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		9.00000	9,000	21.39	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,360.00000	1,326,000	21.39	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		10.00000	10,000	20.80	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,261.00000	1,227,000	20.80	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		1,065.00000	1,032,000	19.63	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		14.00000	15,000	19.63	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		33.00000	36,000	17.28	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		684.00000	653,000	17.28	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		145.00000	158,000	13.75	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		196.00000	175,000	13.75	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		113.00000	123,000	14.34	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		264.00000	240,000	14.34	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		731.00000	699,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		30.00000	32,000	17.57	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		872.00000	840,000	18.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		21.00000	23,000	18.45	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		191.00000	212,000	13.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		142.00000	129,000	13.87	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		101.00000	91,000	13.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		250.00000	274,000	13.98	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		419.00000	391,000	15.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		68.00000	74,000	15.52	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,051.00000	3,017,000	26.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	26.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		593.00000	562,000	16.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		42.00000	45,000	16.69	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		504.00000	475,000	16.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		53.00000	58,000	16.10	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		85.00000	76,000	14.03	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		284.00000	309,000	14.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		165.00000	184,000	13.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		166.00000	151,000	13.81	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		229.00000	207,000	14.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		128.00000	140,000	14.05	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		778.00000	745,000	17.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		27.00000	28,000	17.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		99.00000	108,000	14.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		300.00000	275,000	14.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		19.00000	21,000	18.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		920.00000	888,000	18.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		60.00000	65,000	15.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		461.00000	432,000	15.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		87.00000	95,000	14.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		338.00000	312,000	14.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		395.00000	424,000	14.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		46.00000	41,000	14.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		16.00000	17,000	19.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		1,017.00000	984,000	19.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,000.00000	1,034,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		47.00000	51,000	16.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		548.00000	518,000	16.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		24.00000	25,000	18.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		825.00000	792,000	18.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		950.00000	985,000	14.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	2,000	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		8.00000	8,000	21.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,409.00000	1,375,000	21.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		901.00000	935,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	2,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		18.00000	18,000	19.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		969.00000	935,000	19.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		479.00000	509,000	14.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		30.00000	26,000	14.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,050.00000	1,084,000	15.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	1,000	15.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		77.00000	84,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		378.00000	351,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		220.00000	242,000	13.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		121.00000	109,000	13.92	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		128.00000	135,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		637.00000	610,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		120.00000	126,000	16.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		679.00000	651,000	16.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		138.00000	145,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		597.00000	570,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		224.00000	210,000	14.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		315.00000	335,000	14.71	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,216.00000	1,185,000	19.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		57.00000	60,000	19.59	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		371.00000	348,000	15.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		212.00000	223,000	15.18	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		557.00000	531,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		148.00000	156,000	16.28	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		736.00000	766,000	14.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		45.00000	41,000	14.62	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		764.00000	735,000	17.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		105.00000	110,000	17.38	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		502.00000	527,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		111.00000	102,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		538.00000	564,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		97.00000	89,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		653.00000	682,000	14.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		62.00000	57,000	14.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		54.00000	57,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,263.00000	1,232,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		913.00000	944,000	14.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		22.00000	19,000	14.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		112.00000	118,000	17.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		721.00000	693,000	17.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		342.00000	363,000	14.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		201.00000	188,000	14.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		289.00000	308,000	14.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		248.00000	233,000	14.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		64.00000	67,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,123.00000	1,092,000	19.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		81.00000	85,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		940.00000	910,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		264.00000	283,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		273.00000	258,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		614.00000	641,000	14.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		73.00000	66,000	14.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		575.00000	602,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		84.00000	77,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		867.00000	899,000	14.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		26.00000	24,000	14.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		72.00000	75,000	18.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		1,031.00000	1,000,000	18.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		92.00000	97,000	17.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		851.00000	822,000	17.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		402.00000	425,000	14.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		161.00000	150,000	14.69	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,005.00000	1,039,000	14.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		14.00000	14,000	14.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		309.00000	321,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		410.00000	386,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		292.00000	303,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		443.00000	418,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		327.00000	341,000	14.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		378.00000	356,000	14.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		322.00000	334,000	14.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		387.00000	363,000	14.97	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		272.00000	283,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		487.00000	462,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		244.00000	253,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		559.00000	532,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		414.00000	434,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		279.00000	263,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		257.00000	267,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		522.00000	496,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		441.00000	462,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		256.00000	241,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		178.00000	184,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		793.00000	763,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		121.00000	125,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,136.00000	1,104,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		208.00000	215,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		673.00000	644,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		90.00000	93,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,455.00000	1,422,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		470.00000	491,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		235.00000	220,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		87.00000	89,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,502.00000	1,468,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		389.00000	407,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		304.00000	286,000	14.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		116.00000	120,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,181.00000	1,149,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		287.00000	299,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		452.00000	428,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		499.00000	521,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		214.00000	200,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		197.00000	204,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		712.00000	683,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		98.00000	101,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,363.00000	1,330,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		133.00000	137,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		1,048.00000	1,016,000	18.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		344.00000	357,000	15.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		557.00000	534,000	15.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		329.00000	341,000	15.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		592.00000	568,000	15.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		360.00000	373,000	15.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		523.00000	500,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		466.00000	482,000	15.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		522.00000	503,000	15.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		449.00000	463,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		555.00000	534,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		485.00000	503,000	15.63	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		491.00000	474,000	15.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		588.00000	567,000	15.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		432.00000	446,000	15.96	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		406.00000	418,000	16.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		859.00000	835,000	16.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		394.00000	405,000	17.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		897.00000	872,000	17.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		420.00000	432,000	16.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		823.00000	799,000	16.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,090.00000	1,063,000	17.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		337.00000	346,000	17.61	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		963.00000	977,000	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,254.00000	1,233,000	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		948.00000	962,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,289.00000	1,268,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		979.00000	993,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,220.00000	1,199,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		926.00000	908,000	17.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,135.00000	1,152,000	17.14	0.00	0	200
Total \$ / R Option										0.00	0	162,349
Total \$ / R										266,069,228.80	39,008	555,853
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.78340	6.74890			135,668.00	20	341
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.87520	6.84060			0.00	0	20
Total \$ / R MAXI Future										135,668.00	20	361
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		6,793.00000	7,388,000	15.52	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		41,903.00000	39,048,000	15.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		6,003.00000	6,518,000	15.81		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		46,113.00000	43,178,000	15.81		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		7,696.00000	8,382,000	15.22		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		37,806.00000	35,042,000	15.22		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		21,164.00000	22,347,000	15.18		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		37,104.00000	34,827,000	15.18		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		19,667.00000	20,763,000	15.40		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		40,607.00000	38,243,000	15.40		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		22,785.00000	24,060,000	14.96		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		33,725.00000	31,540,000	14.96		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										135,668.00	20	361
£ / R	On 19/09/2011	Foreign Exchange Future				10.87830	10.77930			17,416,158.30	1,601	48,514
£ / R	On 19/12/2011	Foreign Exchange Future				11.01390	10.91410			506,639.40	46	10,003
£ / R	On 19/03/2012	Foreign Exchange Future				11.15490	11.05350			178,478.40	16	2,827
£ / R	On 18/06/2012	Foreign Exchange Future				11.30380	11.20160			0.00	0	0
Total £ / R Future										18,101,276.10	1,663	61,344
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		56.00000	70,000	13.88		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		777.00000	692,000	13.88		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		51.00000	64,000	14.02		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		822.00000	736,000	14.02		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		62.00000	78,000	13.73		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		733.00000	650,000	13.73		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		42.00000	52,000	14.32		0.00	0	8,945

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		913.00000	824,000	14.32	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		18.00000	22,000	15.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,339.00000	1,244,000	15.62	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		372.00000	308,000	12.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		151.00000	186,000	12.42	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		402.00000	475,000	12.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		123.00000	97,000	12.57	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		167.00000	205,000	12.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		338.00000	277,000	12.28	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		523.00000	449,000	13.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		102.00000	127,000	13.01	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		202.00000	251,000	12.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		273.00000	223,000	12.19	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		445.00000	376,000	12.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		124.00000	154,000	12.72	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		112.00000	140,000	12.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		483.00000	412,000	12.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		26.00000	32,000	15.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		1,147.00000	1,054,000	15.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		34.00000	43,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		1,005.00000	915,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		31.00000	39,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		1,052.00000	961,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		92.00000	115,000	13.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		563.00000	487,000	13.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		248.00000	307,000	12.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		219.00000	179,000	12.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		38.00000	48,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		959.00000	870,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		28.00000	36,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		1,099.00000	1,008,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		305.00000	370,000	12.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		176.00000	142,000	12.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		180.00000	204,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		916.00000	840,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		171.00000	193,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		957.00000	879,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		190.00000	215,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		876.00000	801,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		101.00000	115,000	16.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,387.00000	1,301,000	16.08	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		263.00000	296,000	14.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		649.00000	582,000	14.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		138.00000	156,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,124.00000	1,042,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		162.00000	183,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		998.00000	919,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		627.00000	696,000	13.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		213.00000	182,000	13.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		507.00000	568,000	13.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		293.00000	254,000	13.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		388.00000	424,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		785.00000	719,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		373.00000	408,000	14.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		820.00000	753,000	14.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		403.00000	441,000	14.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		750.00000	686,000	14.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		359.00000	392,000	15.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		856.00000	787,000	15.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		274.00000	300,000	15.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		1,121.00000	1,045,000	15.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		553.00000	607,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		500.00000	452,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		296.00000	324,000	15.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		1,043.00000	969,000	15.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		203.00000	222,000	16.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,450.00000	1,367,000	16.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		419.00000	458,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		716.00000	653,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		602.00000	659,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		449.00000	404,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		319.00000	350,000	15.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		966.00000	895,000	15.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		510.00000	558,000	14.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		557.00000	503,000	14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		418.00000	450,000	15.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		1,066.00000	996,000	15.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		405.00000	436,000	15.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		1,103.00000	1,032,000	15.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		431.00000	464,000	15.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		1,029.00000	960,000	15.25	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										18,101,276.10	1,663	83,644
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08410	0.08310			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08530	0.08430			0.00	0	0
Total ¥ / R Future										0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		413.00000	487,000	15.42	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		103.00000	77,000	15.42	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		71.00000	85,000	18.65	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		761.00000	675,000	18.65	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,313.00000	1,413,000	18.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	18.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,690.00000	1,141,590,000	24.85	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		658.00000	725,000	18.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		228.00000	195,000	18.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		259.00000	286,000	20.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		829.00000	756,000	20.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,456.00000	1,551,000	18.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		26.00000	21,000	18.22	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.65490	9.67350			19,396,694.10	2,009	58,594
€ / R	On	19/12/2011	Foreign Exchange Future			9.75890	9.77710			19,517.80	2	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.86640	9.88230			0.00	0	8,003
Total € / R Future										19,416,211.90	2,011	71,525
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		202.00000	194,000	11.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		179.00000	189,000	11.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		177.00000	169,000	11.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		204.00000	214,000	11.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		230.00000	220,000	11.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		157.00000	165,000	11.16	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		266.00000	278,000	11.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		139.00000	133,000	11.34	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		757.00000	774,000	13.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		30.00000	29,000	13.11	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		437.00000	422,000	11.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		64.00000	67,000	11.52	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		44.00000	42,000	12.67	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		621.00000	637,000	12.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		84.00000	80,000	11.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		411.00000	425,000	11.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		16.00000	15,000	13.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		993.00000	1,010,000	13.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		361.00000	347,000	11.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		88.00000	92,000	11.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		20.00000	20,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		897.00000	915,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		18.00000	17,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		945.00000	962,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		315.00000	306,000	12.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		338.00000	347,000	12.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		296.00000	287,000	12.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		369.00000	378,000	12.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		339.00000	329,000	12.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		312.00000	320,000	12.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		244.00000	237,000	13.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		467.00000	478,000	13.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		446.00000	434,000	12.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		219.00000	225,000	12.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		609.00000	594,000	12.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		132.00000	135,000	12.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		540.00000	526,000	12.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		163.00000	167,000	12.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		346.00000	343,000	13.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		564.00000	577,000	13.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		330.00000	327,000	13.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		598.00000	611,000	13.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		363.00000	359,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		531.00000	543,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		946.00000	933,000	12.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		114.00000	117,000	12.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		301.00000	298,000	13.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		669.00000	682,000	13.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		466.00000	461,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		384.00000	395,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		985.00000	972,000	12.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		103.00000	106,000	12.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		418.00000	414,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		436.00000	448,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		218.00000	217,000	14.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		936.00000	951,000	14.67	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										19,416,211.90	2,011	95,225
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.21100	7.20620			807,632.00	112	25,654
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.22780	7.22220			0.00	0	890
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.24830	7.24140			0.00	0	4
Total AU\$ / R Future										807,632.00	112	26,548
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		569.00000	573,000	12.38	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		13.00000	12,000	12.38	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		522.00000	526,000	12.15	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		16.00000	15,000	12.15	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		616.00000	621,000	12.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		10.00000	10,000	12.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		45.00000	45,000	11.13	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		339.00000	334,000	11.13	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		54.00000	54,000	10.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		298.00000	293,000	10.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		264.00000	267,000	10.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		58.00000	56,000	10.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		131.00000	132,000	9.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		125.00000	121,000	9.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		37.00000	37,000	11.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		381.00000	376,000	11.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		160.00000	162,000	10.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		104.00000	101,000	10.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		9.00000	9,000	13.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		753.00000	748,000	13.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		476.00000	480,000	11.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		20.00000	19,000	11.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		7.00000	7,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		801.00000	796,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		431.00000	435,000	11.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		25.00000	24,000	11.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		192.00000	195,000	10.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		86.00000	84,000	10.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		4.00000	4,000	13.90	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		948.00000	943,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		64.00000	65,000	10.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		258.00000	254,000	10.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		6.00000	6,000	13.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		850.00000	845,000	13.47	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		617.00000	621,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		45.00000	43,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		575.00000	580,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		53.00000	52,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		659.00000	664,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		37.00000	36,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		123.00000	125,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		401.00000	397,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		178.00000	179,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		256.00000	251,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		261.00000	264,000	10.94	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		270.00000	266,000	10.94	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		241.00000	243,000	11.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		300.00000	295,000	11.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		287.00000	289,000	10.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		246.00000	241,000	10.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		204.00000	206,000	11.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		363.00000	358,000	11.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		435.00000	439,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		144.00000	141,000	11.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		113.00000	114,000	12.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		622.00000	616,000	12.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		188.00000	189,000	11.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		397.00000	391,000	11.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		403.00000	406,000	11.11	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		162.00000	158,000	11.11	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,058.00000	1,065,000	11.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		17.00000	17,000	11.88	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										807,632.00	112	26,548
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.02300	7.03850			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.10240	7.11800			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		60.00000	54,000	10.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		272.00000	281,000	10.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		50.00000	44,000	11.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		312.00000	321,000	11.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		73.00000	66,000	10.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		235.00000	243,000	10.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		7.00000	6,000	12.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		769.00000	783,000	12.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		8.00000	7,000	12.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		720.00000	734,000	12.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		6.00000	5,000	13.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		818.00000	832,000	13.03	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		18.00000	16,000	11.97	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		530.00000	543,000	11.97	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		458.00000	442,000	11.42	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		20.00000	19,000	11.42	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		216.00000	200,000	10.37	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		78.00000	77,000	10.37	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	3,000	13.39	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		916.00000	930,000	13.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		171.00000	162,000	11.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		303.00000	310,000	11.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		155.00000	146,000	12.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		337.00000	344,000	12.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		188.00000	178,000	11.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		270.00000	276,000	11.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		79.00000	73,000	13.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		611.00000	621,000	13.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		416.00000	402,000	11.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		98.00000	100,000	11.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		87.00000	81,000	13.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		569.00000	579,000	13.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		380.00000	367,000	11.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		112.00000	115,000	11.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		128.00000	120,000	12.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		410.00000	418,000	12.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		346.00000	334,000	11.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		128.00000	132,000	11.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		116.00000	109,000	12.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		448.00000	457,000	12.55		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	0
CF CANDO On 19/09/2011 Foreign Exchange Future			0.08850	0.04330				0.00	0	22,388
Total CF CANDO CAAD Future								0.00	0	22,388
Total CF CANDO CAAD								0.00	0	22,388
CF CANDO On 19/09/2011 Foreign Exchange Future			0.08950	0.08000				0.00	0	21,898
Total CF CANDO CAAE Future								0.00	0	21,898
Total CF CANDO CAAE								0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			8.09850	8.00120				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.21490	8.11720				0.00	0	25
Total CHF / R Future								0.00	0	985
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		427.00000	504,000	14.74		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		76.00000	56,000	14.74		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		390.00000	464,000	14.67		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		89.00000	66,000	14.67		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		466.00000	545,000	14.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		65.00000	47,000	14.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		82.00000	103,000	15.09		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		481.00000	405,000	15.09		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		18.00000	22,000	17.24		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		1,067.00000	974,000	17.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		20.00000	25,000	17.08	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		1,019.00000	927,000	17.08	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		321.00000	389,000	14.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		120.00000	91,000	14.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		22.00000	28,000	16.91	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		971.00000	880,000	16.91	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		32.00000	40,000	16.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		831.00000	742,000	16.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		28.00000	35,000	16.58	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		877.00000	787,000	16.58	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		16.00000	20,000	17.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		1,115.00000	1,022,000	17.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		11.00000	14,000	17.91	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		1,260.00000	1,166,000	17.91	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		289.00000	353,000	14.45	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		138.00000	105,000	14.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		260.00000	295,000	15.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		443.00000	380,000	15.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		244.00000	277,000	15.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		477.00000	412,000	15.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		277.00000	314,000	15.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		410.00000	349,000	15.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		203.00000	230,000	15.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		586.00000	515,000	15.87	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		314.00000	358,000	14.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		347.00000	293,000	14.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		435.00000	493,000	14.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		218.00000	178,000	14.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		190.00000	216,000	16.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		623.00000	551,000	16.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		125.00000	141,000	17.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		908.00000	826,000	17.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		71.00000	80,000	18.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,354.00000	1,265,000	18.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		93.00000	105,000	17.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		1,126.00000	1,040,000	17.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		216.00000	245,000	15.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		549.00000	480,000	15.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		382.00000	435,000	14.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		265.00000	220,000	14.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		524.00000	590,000	14.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		157.00000	125,000	14.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		140.00000	159,000	16.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		823.00000	744,000	16.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		590.00000	661,000	14.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		123.00000	96,000	14.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		158.00000	180,000	16.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		741.00000	665,000	16.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		118.00000	133,000	17.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		951.00000	868,000	17.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		179.00000	203,000	16.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		662.00000	588,000	16.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		68.00000	76,000	18.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,401.00000	1,311,000	18.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		88.00000	99,000	18.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		1,171.00000	1,084,000	18.10	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	985
RAIN	On	19/09/2011	Foreign Exchange Future			13,746.29000	13,701.00000			0.00	0	0
Total RAIN Future										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.04950	1.04410			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.06660	1.06150			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		93.00000	102,000	14.91	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		652.00000	607,000	14.91	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		37.00000	40,000	16.32	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,096.00000	1,045,000	16.32	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		225.00000	247,000	13.34	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		284.00000	252,000	13.34	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		275.00000	290,000	15.10	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		660.00000	624,000	15.10	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		168.00000	177,000	16.33	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		1,053.00000	1,011,000	16.33	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		459.00000	485,000	14.00	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		344.00000	319,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							304,530,016.80	42,814	610,901
Total Options							0.00	0	208,349
Grand Total:							304,530,016.80	42,814	819,250