

Currency Derivatives Daily MTM Report

Daily summary for: 11/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.90420	6.78340			158,430,677.40	22,947	331,192
\$ / R	On	19/12/2011			6.99680	6.87520			4,442,968.00	635	42,616
\$ / R	On	19/03/2012			7.09260	6.97100			5,780,469.00	815	14,306
\$ / R	On	18/06/2012			7.19550	7.07320			0.00	0	2,000
\$ / R	On	17/09/2012			7.30180	7.17940			0.00	0	0
\$ / R	On	14/12/2012			7.40490	7.28280			0.00	0	0
\$ / R	On	12/12/2014			8.36500	8.24410			0.00	0	0
Total \$ / R Future									168,654,114.40	24,397	390,114
\$ / R	On	19/09/2011	8.05	Call		10.00000	14,000	21.04	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,277.00000	1,160,000	21.04	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		9.00000	13,000	21.35	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,326.00000	1,209,000	21.35	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		10.00000	15,000	20.73	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,227.00000	1,111,000	20.73	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		1,032.00000	917,000	19.48	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		15.00000	21,000	19.48	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		36.00000	50,000	16.99	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		653.00000	546,000	16.99	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		158.00000	225,000	14.02	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		175.00000	121,000	14.02	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		123.00000	169,000	13.87	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		240.00000	165,000	13.87	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		699.00000	591,000	17.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		32.00000	45,000	17.30	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		840.00000	728,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		23.00000	32,000	18.23	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		212.00000	290,000	14.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		129.00000	86,000	14.17	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		91.00000	59,000	14.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		274.00000	363,000	14.31	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		391.00000	299,000	15.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		74.00000	103,000	15.12	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,017.00000	2,896,000	26.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	26.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		562.00000	460,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		45.00000	64,000	16.36	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		475.00000	377,000	15.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		58.00000	81,000	15.74	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		76.00000	48,000	14.39	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		309.00000	402,000	14.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		184.00000	256,000	14.09	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		151.00000	102,000	14.09	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		207.00000	142,000	13.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		140.00000	196,000	13.95	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		745.00000	636,000	17.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		28.00000	40,000	17.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		108.00000	150,000	14.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		275.00000	196,000	14.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		21.00000	29,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		888.00000	775,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		65.00000	91,000	15.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		432.00000	337,000	15.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		95.00000	132,000	14.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		312.00000	228,000	14.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		424.00000	529,000	14.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		41.00000	25,000	14.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		17.00000	24,000	19.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		984.00000	870,000	19.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,034.00000	1,155,000	16.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	16.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		51.00000	72,000	16.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		518.00000	418,000	16.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		25.00000	36,000	17.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		792.00000	682,000	17.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		985.00000	1,105,000	15.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		2.00000	1,000	15.94	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	12,000	21.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,375.00000	1,258,000	21.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		935.00000	1,055,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	1,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		18.00000	26,000	18.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		935.00000	822,000	18.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		509.00000	619,000	14.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		26.00000	15,000	14.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,084.00000	1,205,000	16.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	1,000	16.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		84.00000	117,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		351.00000	263,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		242.00000	325,000	14.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		109.00000	71,000	14.24	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		135.00000	166,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		610.00000	519,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		126.00000	155,000	16.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		651.00000	558,000	16.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		145.00000	178,000	16.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		570.00000	481,000	16.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		210.00000	164,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		335.00000	411,000	14.85	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,185.00000	1,076,000	19.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		60.00000	73,000	19.31	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		348.00000	277,000	14.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		223.00000	274,000	14.85	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		531.00000	444,000	15.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		156.00000	191,000	15.97	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		766.00000	876,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		41.00000	29,000	14.83	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		735.00000	639,000	17.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		110.00000	136,000	17.08	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		527.00000	623,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		102.00000	76,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		564.00000	662,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		89.00000	65,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		682.00000	788,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		57.00000	41,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		57.00000	69,000	19.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,232.00000	1,122,000	19.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		944.00000	1,061,000	15.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		19.00000	14,000	15.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		118.00000	145,000	16.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		693.00000	598,000	16.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		363.00000	443,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		188.00000	146,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		308.00000	381,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		233.00000	184,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		67.00000	82,000	18.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,092.00000	985,000	18.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		85.00000	105,000	17.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		910.00000	808,000	17.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		283.00000	352,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		258.00000	205,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		641.00000	745,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		66.00000	48,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		602.00000	703,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		77.00000	56,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		899.00000	1,013,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		24.00000	16,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		75.00000	93,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		1,000.00000	896,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		97.00000	119,000	17.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		822.00000	722,000	17.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		425.00000	511,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		150.00000	114,000	14.84	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,039.00000	1,158,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		14.00000	11,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		321.00000	382,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		386.00000	325,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		303.00000	358,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		418.00000	351,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		341.00000	407,000	15.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		356.00000	300,000	15.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		334.00000	400,000	15.06	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		363.00000	307,000	15.06	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		283.00000	333,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		462.00000	390,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		253.00000	298,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		532.00000	455,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		434.00000	510,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		263.00000	217,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		267.00000	315,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		496.00000	422,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		462.00000	541,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		241.00000	198,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		184.00000	217,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		763.00000	674,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		125.00000	147,000	18.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,104.00000	1,004,000	18.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		215.00000	254,000	16.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		644.00000	561,000	16.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		93.00000	108,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,422.00000	1,315,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		491.00000	572,000	14.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		220.00000	179,000	14.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		89.00000	104,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,468.00000	1,361,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		407.00000	481,000	14.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		286.00000	238,000	14.99	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		120.00000	140,000	18.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,149.00000	1,047,000	18.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		299.00000	351,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		428.00000	358,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		521.00000	605,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		200.00000	162,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		204.00000	241,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		683.00000	598,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		101.00000	118,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,330.00000	1,225,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		137.00000	161,000	17.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		1,016.00000	918,000	17.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		357.00000	411,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		534.00000	466,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		341.00000	393,000	15.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		568.00000	498,000	15.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		373.00000	429,000	15.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		500.00000	434,000	15.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		482.00000	548,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		503.00000	446,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		463.00000	525,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		534.00000	473,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		503.00000	571,000	15.66	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		474.00000	419,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		567.00000	502,000	15.85	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2012	Foreign Exchange Option	7.30	Call		446.00000	504,000	15.85	0.00	0	11,000
\$ / R	On 14/12/2012	Foreign Exchange Option	7.70	Call		418.00000	467,000	16.77	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.70	Put		835.00000	762,000	16.77	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.75	Call		405.00000	453,000	16.89	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.75	Put		872.00000	798,000	16.89	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.65	Call		432.00000	482,000	16.65	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.65	Put		799.00000	727,000	16.65	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	8.00	Put		1,063.00000	982,000	17.50	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	8.00	Call		346.00000	387,000	17.50	0.00	0	300
\$ / R	On 12/12/2014	Foreign Exchange Option	8.50	Call		977.00000	1,038,000	17.82	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.50	Put		1,233.00000	1,173,000	17.82	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.55	Call		962.00000	1,022,000	17.89	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.55	Put		1,268.00000	1,207,000	17.89	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.45	Call		993.00000	1,055,000	17.75	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.45	Put		1,199.00000	1,140,000	17.75	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.00	Put		908.00000	855,000	17.08	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.00	Call		1,152.00000	1,220,000	17.08	0.00	0	200
Total \$ / R Option									0.00	0	162,349
Total \$ / R									168,654,114.40	24,397	552,463
\$ / R MAX	On 19/09/2011	Foreign Exchange Future			6.90420	6.78340			345,210.00	50	301
\$ / R MAX	On 19/12/2011	Foreign Exchange Future			6.99680	6.87520			0.00	0	20
Total \$ / R MAXI Future									345,210.00	50	321
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.10	Call		7,388.00000	10,327,000	15.12	0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.10	Put		39,048.00000	29,907,000	15.12	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		6,518.00000	9,132,000	15.43	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		43,178.00000	33,712,000	15.43	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		8,382.00000	11,685,000	14.81	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		35,042.00000	26,265,000	14.81	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		22,347.00000	27,367,000	14.85	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		34,827.00000	27,687,000	14.85	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		20,763.00000	25,460,000	15.07	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		38,243.00000	30,780,000	15.07	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		24,060.00000	29,830,000	14.85	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		31,540.00000	25,150,000	14.85	0.00	0	0	
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										345,210.00	50	321
£ / R	On 19/09/2011	Foreign Exchange Future			10.96400	10.87830			1,260,860.00	115	48,399	
£ / R	On 19/12/2011	Foreign Exchange Future			11.10050	11.01390			299,713.50	27	10,029	
£ / R	On 19/03/2012	Foreign Exchange Future			11.24160	11.15490			0.00	0	2,827	
£ / R	On 18/06/2012	Foreign Exchange Future			11.39160	11.30380			0.00	0	0	
Total £ / R Future										1,560,573.50	142	61,255
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		70.00000	75,000	13.21	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		692.00000	611,000	13.21	0.00	0	200	
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		64.00000	67,000	13.36	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		736.00000	653,000	13.36	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		78.00000	83,000	13.06	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		650.00000	569,000	13.06	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		52.00000	55,000	13.66	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		824.00000	741,000	13.66	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		22.00000	22,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,244.00000	1,158,000	14.99	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		308.00000	243,000	11.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		186.00000	207,000	11.73	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		475.00000	535,000	12.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		97.00000	71,000	12.46	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		205.00000	229,000	11.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		277.00000	215,000	11.58	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		449.00000	375,000	12.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		127.00000	139,000	12.32	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		251.00000	286,000	11.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		223.00000	172,000	11.78	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		376.00000	306,000	12.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		154.00000	170,000	12.03	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		140.00000	154,000	12.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		412.00000	340,000	12.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		32.00000	33,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		1,054.00000	969,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		43.00000	45,000	13.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		915.00000	831,000	13.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		39.00000	40,000	14.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		961.00000	876,000	14.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		115.00000	125,000	12.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		487.00000	411,000	12.47	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		307.00000	350,000	11.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		179.00000	136,000	11.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		48.00000	49,000	13.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		870.00000	785,000	13.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		36.00000	36,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		1,008.00000	922,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		370.00000	420,000	12.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		142.00000	106,000	12.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		204.00000	217,000	14.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		840.00000	767,000	14.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		193.00000	205,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		879.00000	805,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		215.00000	229,000	14.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		801.00000	729,000	14.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		115.00000	120,000	15.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,301.00000	1,220,000	15.68	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		296.00000	318,000	13.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		582.00000	518,000	13.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		156.00000	165,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,042.00000	965,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		183.00000	195,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		919.00000	845,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		696.00000	751,000	13.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		182.00000	151,000	13.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		568.00000	616,000	13.27	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		254.00000	216,000	13.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		424.00000	452,000	14.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		719.00000	660,000	14.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		408.00000	434,000	14.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		753.00000	692,000	14.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		441.00000	470,000	14.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		686.00000	628,000	14.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		392.00000	418,000	14.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		787.00000	726,000	14.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		300.00000	319,000	15.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		1,045.00000	977,000	15.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		607.00000	651,000	14.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		452.00000	409,000	14.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		324.00000	344,000	15.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		969.00000	902,000	15.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		222.00000	235,000	16.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,367.00000	1,293,000	16.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		458.00000	488,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		653.00000	596,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		659.00000	706,000	14.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		404.00000	364,000	14.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		350.00000	372,000	15.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		895.00000	830,000	15.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		558.00000	600,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		503.00000	458,000	14.21	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		450.00000	473,000	15.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		996.00000	931,000	15.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		436.00000	459,000	15.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		1,032.00000	967,000	15.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		464.00000	488,000	15.02	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		960.00000	896,000	15.02	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										1,560,573.50	142	83,555
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08590	0.08410			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08720	0.08530			0.00	0	0
Total ¥ / R Future										0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		487.00000	634,000	15.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		77.00000	44,000	15.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		85.00000	123,000	18.36	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		675.00000	533,000	18.36	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,413.00000	1,592,000	19.26	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		3.00000	2,000	19.26	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,590.00000	1,141,410,000	24.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		725.00000	869,000	18.65	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		195.00000	149,000	18.65	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		286.00000	358,000	20.71	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		756.00000	638,000	20.71	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,551.00000	1,735,000	18.60	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		21.00000	15,000	18.60	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			9.64510	9.65490			22,646,694.80	2,348	58,516
€ / R	On	19/12/2011	Foreign Exchange Future			9.75030	9.75890			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.86110	9.86640			4,930,550.00	500	8,503
Total € / R Future										27,577,244.80	2,848	71,947
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		194.00000	178,000	10.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		189.00000	183,000	10.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		169.00000	157,000	10.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		214.00000	212,000	10.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		220.00000	205,000	10.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		165.00000	160,000	10.79	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		278.00000	277,000	11.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		133.00000	122,000	11.13	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		774.00000	779,000	12.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		29.00000	24,000	12.92	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		422.00000	410,000	11.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		67.00000	65,000	11.42	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		42.00000	36,000	12.47	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		637.00000	641,000	12.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		80.00000	72,000	11.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		425.00000	427,000	11.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		15.00000	12,000	13.66	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		1,010.00000	1,017,000	13.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		347.00000	334,000	11.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		92.00000	89,000	11.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		20.00000	16,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		915.00000	921,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		17.00000	14,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		962.00000	969,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		306.00000	297,000	12.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		347.00000	347,000	12.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		287.00000	278,000	12.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		378.00000	378,000	12.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		329.00000	317,000	12.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		320.00000	317,000	12.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		237.00000	229,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		478.00000	479,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		434.00000	423,000	12.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		225.00000	223,000	12.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		594.00000	584,000	12.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		135.00000	134,000	12.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		526.00000	516,000	12.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		167.00000	166,000	12.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		343.00000	334,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		577.00000	573,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		327.00000	318,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		611.00000	607,000	13.52	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		359.00000	350,000	13.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		543.00000	539,000	13.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		933.00000	927,000	12.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		117.00000	116,000	12.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		298.00000	290,000	13.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		682.00000	679,000	13.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		461.00000	449,000	12.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		395.00000	388,000	12.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		972.00000	966,000	12.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		106.00000	105,000	12.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		414.00000	405,000	12.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		448.00000	444,000	12.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		217.00000	209,000	14.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		951.00000	948,000	14.55	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										27,577,244.80	2,848	95,647
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.28000	7.21100			0.00	0	25,654
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.29770	7.22780			7,297,700.00	1,000	890
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.31820	7.24830			0.00	0	4
Total AU\$ / R Future										7,297,700.00	1,000	26,548
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		573.00000	639,000	12.86	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		12.00000	9,000	12.86	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		526.00000	591,000	12.64	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		15.00000	11,000	12.64	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		621.00000	687,000	13.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		10.00000	7,000	13.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		45.00000	56,000	10.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		334.00000	276,000	10.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		54.00000	68,000	10.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		293.00000	238,000	10.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		267.00000	323,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		56.00000	43,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		132.00000	175,000	10.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		121.00000	95,000	10.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		37.00000	47,000	11.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		376.00000	317,000	11.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		162.00000	209,000	10.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		101.00000	79,000	10.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		9.00000	10,000	12.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		748.00000	680,000	12.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		480.00000	544,000	12.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		19.00000	14,000	12.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		7.00000	9,000	12.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		796.00000	729,000	12.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		435.00000	498,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		24.00000	18,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		195.00000	245,000	10.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		84.00000	65,000	10.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		4.00000	5,000	13.63	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		943.00000	875,000	13.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		65.00000	82,000	10.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		254.00000	202,000	10.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		6.00000	7,000	13.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		845.00000	777,000	13.20	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		621.00000	681,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		43.00000	33,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		580.00000	638,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		52.00000	40,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		664.00000	725,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		36.00000	27,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		125.00000	148,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		397.00000	350,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		179.00000	212,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		251.00000	214,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		264.00000	296,000	10.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		266.00000	228,000	10.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		243.00000	270,000	10.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		295.00000	252,000	10.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		289.00000	324,000	10.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		241.00000	206,000	10.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		206.00000	229,000	10.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		358.00000	311,000	10.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		439.00000	487,000	11.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		141.00000	119,000	11.10	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		114.00000	127,000	11.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		616.00000	559,000	11.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		189.00000	210,000	11.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		391.00000	342,000	11.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		406.00000	451,000	11.05	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		158.00000	133,000	11.05	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,065.00000	1,133,000	12.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		17.00000	15,000	12.23	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										7,297,700.00	1,000	26,548
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.11660	7.02300			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.19760	7.10240			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		54.00000	78,000	10.71	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		281.00000	211,000	10.71	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		44.00000	64,000	10.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		321.00000	247,000	10.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		66.00000	94,000	10.52	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		243.00000	177,000	10.52	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		6.00000	9,000	12.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		783.00000	692,000	12.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		7.00000	11,000	12.54	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		734.00000	644,000	12.54	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		5.00000	7,000	12.91	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		832.00000	740,000	12.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		16.00000	24,000	11.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		543.00000	457,000	11.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		442.00000	529,000	11.99	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		19.00000	12,000	11.99	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		200.00000	269,000	10.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		77.00000	52,000	10.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		3.00000	5,000	13.28	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		930.00000	838,000	13.28	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		162.00000	197,000	11.60	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		310.00000	249,000	11.60	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		146.00000	178,000	11.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		344.00000	280,000	11.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		178.00000	217,000	11.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		276.00000	219,000	11.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		73.00000	90,000	12.93	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		621.00000	542,000	12.93	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		402.00000	473,000	11.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		100.00000	75,000	11.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		81.00000	99,000	12.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		579.00000	501,000	12.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		367.00000	435,000	11.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		115.00000	87,000	11.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		120.00000	147,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		418.00000	349,000	12.10	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		334.00000	399,000	11.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		132.00000	101,000	11.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		109.00000	133,000	12.27		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		457.00000	385,000	12.27		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			0.03070	0.08850				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			0.08860	0.08950				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			8.27450	8.09850				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.39530	8.21490				0.00	0	25
Total CHF / R Future								0.00	0	985
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		504.00000	654,000	14.97		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		56.00000	30,000	14.97		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		464.00000	610,000	14.89		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		66.00000	36,000	14.89		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		545.00000	699,000	15.05		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		47.00000	25,000	15.05		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		103.00000	154,000	14.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		405.00000	280,000	14.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		22.00000	33,000	16.67		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		974.00000	809,000	16.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		25.00000	38,000	16.50	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		927.00000	764,000	16.50	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		389.00000	525,000	14.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		91.00000	51,000	14.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		28.00000	42,000	16.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		880.00000	718,000	16.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		40.00000	61,000	15.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		742.00000	587,000	15.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		35.00000	54,000	16.00	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		787.00000	630,000	16.00	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		20.00000	30,000	16.83	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		1,022.00000	856,000	16.83	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		14.00000	21,000	17.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		1,166.00000	997,000	17.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		353.00000	484,000	14.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		105.00000	60,000	14.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		295.00000	376,000	14.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		380.00000	281,000	14.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		277.00000	353,000	14.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		412.00000	308,000	14.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		314.00000	402,000	14.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		349.00000	257,000	14.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		230.00000	291,000	15.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		515.00000	396,000	15.25	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		358.00000	456,000	14.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		293.00000	211,000	14.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		493.00000	614,000	14.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		178.00000	119,000	14.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		216.00000	274,000	15.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		551.00000	429,000	15.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		141.00000	178,000	16.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		826.00000	683,000	16.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		80.00000	99,000	18.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,265.00000	1,104,000	18.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		105.00000	132,000	17.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		1,040.00000	887,000	17.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		245.00000	310,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		480.00000	365,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		435.00000	547,000	14.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		220.00000	152,000	14.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		590.00000	724,000	13.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		125.00000	79,000	13.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		159.00000	201,000	16.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		744.00000	606,000	16.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		661.00000	804,000	13.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		96.00000	59,000	13.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		180.00000	228,000	15.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		665.00000	533,000	15.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		133.00000	168,000	16.67	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		868.00000	723,000	16.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		203.00000	257,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		588.00000	462,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		76.00000	94,000	18.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,311.00000	1,149,000	18.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		99.00000	125,000	17.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		1,084.00000	930,000	17.46	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			13,876.12000	13,746.29000			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			1.06780	1.04950			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.08500	1.06660			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		102.00000	145,000	14.61	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		607.00000	467,000	14.61	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		40.00000	60,000	16.21	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,045.00000	882,000	16.21	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		247.00000	342,000	13.13	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		252.00000	164,000	13.13	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		290.00000	362,000	14.97	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		624.00000	512,000	14.97	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		177.00000	222,000	16.18	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		1,011.00000	872,000	16.18	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		485.00000	594,000	13.94	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		319.00000	244,000	13.94	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							205,434,842.70	28,437	607,804
Total Options							0.00	0	208,349
Grand Total:							205,434,842.70	28,437	816,153