

Currency Derivatives Daily MTM Report

Daily summary for: 19/07/2011

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	6.99150	7.05790		178,325,199.00	25,506	291,894
\$ / R	On 19/12/2011			Foreign Exchange Future	7.08460	7.15170		23,783,002.20	3,357	47,153
\$ / R	On 19/03/2012			Foreign Exchange Future	7.18040	7.24760		17,951,000.00	2,500	16,114
\$ / R	On 18/06/2012			Foreign Exchange Future	7.28210	7.34990		0.00	0	2,000
\$ / R	On 17/09/2012			Foreign Exchange Future	7.38770	7.45580		0.00	0	0
\$ / R	On 14/12/2012			Foreign Exchange Future	7.49050	7.55860		0.00	0	0
\$ / R	On 12/12/2014			Foreign Exchange Future	8.45870	8.52380		0.00	0	0
Total \$ / R Future								220,059,201.20	31,363	357,161
\$ / R	On 19/09/2011	8.05	Call	Foreign Exchange Option		21.00000	16,000	21.60	0.00	0
\$ / R	On 19/09/2011	8.05	Put	Foreign Exchange Option		1,013.00000	1,075,000	21.60	0.00	0
\$ / R	On 19/09/2011	8.10	Call	Foreign Exchange Option		19.00000	15,000	21.91	0.00	0
\$ / R	On 19/09/2011	8.10	Put	Foreign Exchange Option		1,061.00000	1,124,000	21.91	0.00	0
\$ / R	On 19/09/2011	8.00	Call	Foreign Exchange Option		23.00000	18,000	21.29	0.00	3,000
\$ / R	On 19/09/2011	8.00	Put	Foreign Exchange Option		965.00000	1,027,000	21.29	0.00	0
\$ / R	On 19/09/2011	7.80	Put	Foreign Exchange Option		776.00000	835,000	20.03	0.00	0
\$ / R	On 19/09/2011	7.80	Call	Foreign Exchange Option		34.00000	26,000	20.03	0.00	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		81.00000	64,000	17.53	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		423.00000	473,000	17.53	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		335.00000	285,000	15.24	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		77.00000	94,000	15.24	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		268.00000	222,000	15.13	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		110.00000	131,000	15.13	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		464.00000	516,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		72.00000	57,000	17.84	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		594.00000	649,000	18.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		52.00000	40,000	18.78	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		410.00000	356,000	15.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		52.00000	65,000	15.36	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		34.00000	44,000	15.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		492.00000	435,000	15.47	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		204.00000	241,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		162.00000	132,000	15.64	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,743.00000	2,809,000	27.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		1.00000	0,000	27.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		344.00000	390,000	16.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		102.00000	81,000	16.90	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		270.00000	312,000	16.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		128.00000	103,000	16.27	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		27.00000	35,000	15.53	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		535.00000	476,000	15.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		372.00000	320,000	15.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		64.00000	79,000	15.30	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		92.00000	112,000	15.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		300.00000	253,000	15.19	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		506.00000	560,000	18.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		64.00000	51,000	18.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		237.00000	194,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		129.00000	153,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		46.00000	36,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		638.00000	695,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		144.00000	117,000	15.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		236.00000	276,000	15.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		208.00000	168,000	15.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		150.00000	177,000	15.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		671.00000	609,000	15.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		13.00000	18,000	15.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		37.00000	29,000	19.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		729.00000	788,000	19.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,308.00000	1,242,000	17.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	1,000	17.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		114.00000	92,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		306.00000	351,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		58.00000	45,000	18.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		550.00000	604,000	18.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,258.00000	1,192,000	17.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	1,000	17.33	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		17.00000	13,000	22.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,109.00000	1,172,000	22.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,209.00000	1,142,000	17.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	17.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		42.00000	32,000	19.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		684.00000	741,000	19.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		765.00000	702,000	15.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		7.00000	11,000	15.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,358.00000	1,292,000	17.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	1,000	17.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		182.00000	149,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		174.00000	208,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		450.00000	395,000	15.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		42.00000	54,000	15.41	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		91.00000	72,000	17.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		383.00000	431,000	17.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		28.00000	21,000	20.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		870.00000	930,000	20.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		221.00000	195,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		419.00000	460,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		207.00000	182,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		455.00000	497,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		236.00000	209,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		384.00000	424,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		121.00000	138,000	15.33	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		523.00000	473,000	15.33	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		945.00000	1,000,000	19.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		97.00000	85,000	19.53	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		215.00000	240,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		367.00000	325,000	15.44	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		351.00000	389,000	16.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		253.00000	224,000	16.16	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,019.00000	956,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		17.00000	21,000	15.06	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		529.00000	574,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		181.00000	159,000	17.28	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		753.00000	695,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		51.00000	60,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		795.00000	736,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		43.00000	51,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		927.00000	865,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		25.00000	30,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		92.00000	81,000	19.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		990.00000	1,046,000	19.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,212.00000	1,146,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		10.00000	11,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		193.00000	170,000	17.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		491.00000	535,000	17.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		558.00000	507,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		106.00000	122,000	15.31	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	6.80	Call		489.00000	441,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		137.00000	156,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		109.00000	96,000	19.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		857.00000	911,000	19.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		140.00000	123,000	18.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		688.00000	738,000	18.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		456.00000	410,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		154.00000	175,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		882.00000	821,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		30.00000	36,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		838.00000	778,000	15.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		36.00000	43,000	15.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,163.00000	1,097,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		11.00000	12,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		123.00000	108,000	18.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		771.00000	823,000	18.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		159.00000	139,000	17.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		607.00000	654,000	17.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		633.00000	578,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		81.00000	93,000	15.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,309.00000	1,243,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		7.00000	8,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		116.00000	102,000	18.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		814.00000	867,000	18.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		477.00000	435,000	15.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		265.00000	291,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		450.00000	410,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		288.00000	316,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		505.00000	462,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		243.00000	268,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		497.00000	454,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		249.00000	274,000	15.44	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		417.00000	379,000	15.56	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		319.00000	349,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		370.00000	337,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		372.00000	407,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		619.00000	571,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		171.00000	191,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		393.00000	356,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		345.00000	376,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		652.00000	603,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		154.00000	173,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		271.00000	246,000	16.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		573.00000	616,000	16.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		184.00000	167,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		886.00000	937,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		316.00000	288,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		468.00000	508,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		135.00000	123,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,187.00000	1,243,000	19.57	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		686.00000	636,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		138.00000	156,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		130.00000	118,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,232.00000	1,288,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		586.00000	540,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		188.00000	210,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		176.00000	159,000	18.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		928.00000	979,000	18.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		443.00000	403,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		295.00000	323,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		722.00000	670,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		124.00000	140,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		300.00000	273,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		502.00000	543,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		147.00000	133,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,099.00000	1,153,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		202.00000	183,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		804.00000	853,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		469.00000	428,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		271.00000	298,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		758.00000	706,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		110.00000	126,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		212.00000	192,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		764.00000	812,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		168.00000	152,000	18.67	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	8.05	Put		970.00000	1,022,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		193.00000	175,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		845.00000	895,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		154.00000	139,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,056.00000	1,109,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		333.00000	303,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		435.00000	473,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		351.00000	320,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		403.00000	440,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		555.00000	510,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		207.00000	230,000	15.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		491.00000	453,000	15.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		391.00000	421,000	15.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		467.00000	431,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		417.00000	449,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		515.00000	476,000	15.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		365.00000	394,000	15.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		635.00000	595,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		379.00000	407,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		610.00000	571,000	15.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		404.00000	433,000	15.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		661.00000	620,000	15.71	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		355.00000	382,000	15.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		431.00000	460,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		587.00000	548,000	15.92	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		532.00000	501,000	16.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		673.00000	711,000	16.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		515.00000	485,000	16.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		706.00000	745,000	16.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		549.00000	517,000	16.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		640.00000	677,000	16.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		883.00000	926,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		442.00000	416,000	17.45	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,113.00000	1,078,000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,089.00000	1,119,000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,096.00000	1,061,000	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,122.00000	1,152,000	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,131.00000	1,095,000	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,057.00000	1,086,000	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		781.00000	806,000	16.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,305.00000	1,265,000	16.91	0.00	0	200
Total \$ / R Option										0.00	0	166,449
Total \$ / R										220,059,201.20	31,363	523,610
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				6.99150	7.05790			4,719,262.50	675	417
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.08460	7.15170			0.00	0	15
Total \$ / R MAXI Future										4,719,262.50	675	432
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			16,225.00000	13,210,000	15.64	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			20,435.00000	24,060,000	15.64	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			14,438.00000	11,691,000	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 MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		23,648.00000	27,541,000	15.96		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		18,222.00000	14,923,000	15.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		17,432.00000	20,773,000	15.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		27,055.00000	31,198,000	16.27		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		12,845.00000	10,348,000	16.27		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		36,703.00000	32,512,000	15.44		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		21,533.00000	24,052,000	15.44		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		34,003.00000	29,984,000	15.47		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		23,833.00000	26,524,000	15.47		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		39,544.00000	35,183,000	15.42		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		19,374.00000	21,723,000	15.42		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										4,719,262.50	675	482
£ / R	On 19/09/2011	Foreign Exchange Future			11.29600	11.29360				50,865,888.00	4,503	31,445
£ / R	On 19/12/2011	Foreign Exchange Future			11.43550	11.43320				869,098.00	76	9,409
£ / R	On 19/03/2012	Foreign Exchange Future			11.58020	11.57690				0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.73280	11.73040				0.00	0	0
Total £ / R Future										51,734,986.00	4,579	43,686
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		165.00000	162,000	13.40		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		371.00000	366,000	13.40		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		150.00000	147,000	13.54		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		406.00000	401,000	13.54		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		181.00000	178,000	13.26		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		337.00000	332,000	13.26		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	11.65	Call		123.00000	121,000	13.83	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		479.00000	475,000	13.83	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		51.00000	50,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		857.00000	854,000	15.11	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		125.00000	122,000	13.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		419.00000	418,000	13.19	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		824.00000	825,000	13.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		30.00000	29,000	13.80	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		454.00000	454,000	13.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		110.00000	108,000	13.25	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		198.00000	195,000	12.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		292.00000	291,000	12.95	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		529.00000	529,000	13.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		85.00000	83,000	13.38	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		158.00000	155,000	13.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		352.00000	351,000	13.07	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		322.00000	320,000	13.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		178.00000	174,000	13.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		76.00000	74,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		682.00000	678,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		102.00000	99,000	14.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		558.00000	553,000	14.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		92.00000	90,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		598.00000	594,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		265.00000	263,000	12.89	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	11.25	Put		221.00000	217,000	12.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		608.00000	609,000	13.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		64.00000	63,000	13.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		112.00000	110,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		518.00000	514,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		84.00000	81,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		640.00000	635,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		692.00000	693,000	13.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		48.00000	47,000	13.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		325.00000	322,000	14.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		542.00000	537,000	14.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		308.00000	305,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		575.00000	570,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		342.00000	339,000	14.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		509.00000	504,000	14.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		181.00000	178,000	15.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		948.00000	943,000	15.21	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		474.00000	472,000	13.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		341.00000	337,000	13.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		249.00000	246,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		716.00000	711,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		292.00000	289,000	14.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		609.00000	604,000	14.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,016.00000	1,016,000	13.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		83.00000	81,000	13.36	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	Call		859.00000	859,000	13.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		126.00000	124,000	13.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		602.00000	602,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		475.00000	472,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		578.00000	577,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		501.00000	497,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		627.00000	627,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		450.00000	447,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		554.00000	554,000	14.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		527.00000	524,000	14.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		423.00000	422,000	14.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		746.00000	742,000	14.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		856.00000	856,000	13.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		279.00000	276,000	13.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		456.00000	455,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		679.00000	675,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		312.00000	311,000	15.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,035.00000	1,031,000	15.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		653.00000	653,000	14.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		426.00000	423,000	14.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		921.00000	921,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		244.00000	241,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		492.00000	492,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		615.00000	612,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		794.00000	794,000	14.05	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	11.10	Put		317.00000	314,000	14.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		606.00000	605,000	14.70	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		726.00000	722,000	14.70	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		587.00000	586,000	14.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		757.00000	753,000	14.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		625.00000	624,000	14.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		695.00000	691,000	14.62	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										51,734,986.00	4,579	65,986
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08860	0.08920			2,480.80	28	12,444
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08990	0.09050			0.00	0	0
Total ¥ / R Future										2,480.80	28	12,444
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		935.00000	877,000	16.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		15.00000	17,000	16.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		245.00000	212,000	18.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		325.00000	352,000	18.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,921.00000	1,861,000	21.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	21.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	28.07	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,080.00000	1,141,140,000	28.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,140.00000	1,086,000	19.01	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		90.00000	96,000	19.01	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		516.00000	480,000	20.87	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		466.00000	490,000	20.87	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	0.07	Call		2,057.00000	1,998,000	19.06	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		7.00000	8,000	19.06	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,480.80	28	12,444
€ / R	On	19/09/2011	Foreign Exchange Future			9.90450	9.87990			3,793,423.50	383	58,554
€ / R	On	19/12/2011	Foreign Exchange Future			10.01230	9.98800			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.12540	10.10170			0.00	0	8,503
Total € / R Future										3,793,423.50	383	71,985
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		334.00000	351,000	12.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		104.00000	97,000	12.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		301.00000	317,000	12.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		121.00000	113,000	12.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		369.00000	388,000	12.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		89.00000	84,000	12.43	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		160.00000	150,000	12.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		240.00000	254,000	12.17	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		575.00000	555,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		55.00000	59,000	13.45	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		611.00000	634,000	12.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		31.00000	30,000	12.83	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		81.00000	86,000	13.03	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		451.00000	432,000	13.03	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		149.00000	157,000	12.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		269.00000	253,000	12.32	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	Call		29.00000	31,000	14.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		799.00000	777,000	14.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		525.00000	547,000	12.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		45.00000	43,000	12.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		38.00000	40,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		708.00000	686,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		33.00000	35,000	14.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		753.00000	731,000	14.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		43.00000	45,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		663.00000	641,000	13.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		431.00000	446,000	12.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		243.00000	234,000	12.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		404.00000	418,000	12.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		266.00000	256,000	12.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		459.00000	475,000	12.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		221.00000	213,000	12.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		330.00000	342,000	13.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		342.00000	330,000	13.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		585.00000	604,000	12.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		147.00000	142,000	12.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		769.00000	790,000	12.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		81.00000	78,000	12.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		692.00000	712,000	12.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		104.00000	100,000	12.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		439.00000	455,000	13.43	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	10.10	Put		437.00000	430,000	13.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		420.00000	435,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		468.00000	460,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		462.00000	479,000	13.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		410.00000	404,000	13.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,126.00000	1,150,000	12.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		74.00000	75,000	12.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		383.00000	398,000	13.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		531.00000	523,000	13.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		593.00000	612,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		291.00000	287,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,170.00000	1,194,000	13.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		68.00000	69,000	13.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		538.00000	556,000	13.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		336.00000	331,000	13.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		279.00000	291,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		777.00000	766,000	14.57	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										3,793,423.50	383	95,685
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.42920	7.40210			0.00	0	25,454
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.44680	7.42090			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.47030	7.44570			0.00	0	4
Total AU\$ / R Future										0.00	0	26,148
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		757.00000	784,000	14.34	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	6.65	Put		5.00000	5,000	14.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		709.00000	735,000	14.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		7.00000	6,000	14.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		806.00000	833,000	14.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		4.00000	4,000	14.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		93.00000	105,000	11.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		191.00000	176,000	11.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		111.00000	124,000	10.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		159.00000	145,000	10.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		428.00000	453,000	12.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		26.00000	24,000	12.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		263.00000	284,000	11.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		61.00000	55,000	11.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		78.00000	88,000	11.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		226.00000	209,000	11.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		302.00000	324,000	11.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		50.00000	45,000	11.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		18.00000	21,000	13.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		566.00000	542,000	13.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		661.00000	687,000	13.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		9.00000	8,000	13.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		15.00000	17,000	13.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		613.00000	588,000	13.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		613.00000	639,000	13.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		11.00000	10,000	13.62	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	7.10	Call		342.00000	366,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		40.00000	37,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		9.00000	10,000	13.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		757.00000	731,000	13.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		131.00000	146,000	10.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		129.00000	117,000	10.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		13.00000	14,000	13.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		661.00000	635,000	13.52	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		791.00000	814,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		20.00000	17,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		745.00000	769,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		24.00000	22,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		837.00000	861,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		16.00000	14,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		175.00000	187,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		254.00000	240,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		276.00000	291,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		155.00000	144,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		382.00000	398,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		186.00000	178,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		353.00000	368,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		207.00000	198,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		413.00000	429,000	11.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		167.00000	159,000	11.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		299.00000	312,000	11.37	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	7.40	Put		253.00000	242,000	11.37	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		587.00000	606,000	11.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		91.00000	86,000	11.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		170.00000	176,000	11.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		474.00000	456,000	11.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		274.00000	287,000	11.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		278.00000	267,000	11.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		550.00000	568,000	11.44	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		104.00000	98,000	11.44	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,258.00000	1,282,000	13.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	12,000	13.01	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										0.00	0	26,148
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.34680	7.32750			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.42840	7.40980			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		184.00000	193,000	11.63	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		107.00000	96,000	11.63	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		155.00000	163,000	11.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		128.00000	116,000	11.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		216.00000	226,000	11.78	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		89.00000	79,000	11.78	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		26.00000	26,000	12.93	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		499.00000	479,000	12.93	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	7.75	Call		31.00000	32,000	12.75	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		454.00000	435,000	12.75	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		21.00000	22,000	13.11	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		544.00000	525,000	13.11	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		65.00000	68,000	12.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		288.00000	271,000	12.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		732.00000	751,000	13.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	4,000	13.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		451.00000	468,000	12.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		24.00000	21,000	12.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		14.00000	15,000	13.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		637.00000	618,000	13.46	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		319.00000	328,000	12.00	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		159.00000	150,000	12.00	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		289.00000	297,000	11.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		179.00000	169,000	11.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		350.00000	360,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		140.00000	132,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		149.00000	152,000	12.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		389.00000	374,000	12.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		652.00000	667,000	12.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		42.00000	39,000	12.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		163.00000	167,000	12.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		353.00000	339,000	12.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		610.00000	625,000	12.35	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	6.85	Put		50.00000	47,000	12.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		235.00000	242,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		225.00000	214,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		569.00000	583,000	12.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		59.00000	55,000	12.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		215.00000	220,000	12.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		255.00000	242,000	12.03	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			0.02420	0.01920			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			0.15470	0.17680			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			8.53720	8.63240			0.00	0	922
CHF / R	On	19/12/2011	Foreign Exchange Future			8.66030	8.75780			0.00	0	50
Total CHF / R Future										0.00	0	972
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		991.00000	901,000	16.99	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		9.00000	14,000	16.99	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		943.00000	854,000	16.91	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		11.00000	17,000	16.91	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		1,040.00000	949,000	17.07	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		8.00000	12,000	17.07	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	8.40	Call		361.00000	295,000	15.79	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		129.00000	158,000	15.79	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		95.00000	73,000	17.35	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		513.00000	586,000	17.35	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		106.00000	82,000	17.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		474.00000	545,000	17.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		849.00000	762,000	16.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		17.00000	25,000	16.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		118.00000	92,000	17.03	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		436.00000	505,000	17.03	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		162.00000	128,000	16.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		330.00000	391,000	16.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		146.00000	114,000	16.72	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		364.00000	427,000	16.72	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		86.00000	66,000	17.50	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		554.00000	629,000	17.50	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		62.00000	47,000	17.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		680.00000	760,000	17.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		802.00000	717,000	16.67	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		20.00000	30,000	16.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		612.00000	540,000	15.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		154.00000	180,000	15.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		579.00000	510,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		171.00000	200,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		645.00000	572,000	14.95	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	8.25	Put		137.00000	162,000	14.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		489.00000	426,000	15.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		231.00000	266,000	15.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		716.00000	639,000	14.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		108.00000	129,000	14.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		912.00000	827,000	14.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		54.00000	67,000	14.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		461.00000	400,000	15.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		253.00000	290,000	15.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		305.00000	260,000	16.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		447.00000	500,000	16.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		172.00000	144,000	17.73	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		814.00000	884,000	17.73	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		228.00000	193,000	16.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		620.00000	683,000	16.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		518.00000	452,000	15.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		210.00000	242,000	15.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		831.00000	748,000	14.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		73.00000	88,000	14.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,041.00000	952,000	14.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		33.00000	42,000	14.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		342.00000	293,000	15.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		384.00000	433,000	15.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,136.00000	1,042,000	14.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		28.00000	32,000	14.38	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	8.70	Call		385.00000	331,000	15.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		327.00000	371,000	15.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		287.00000	245,000	16.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		479.00000	535,000	16.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		435.00000	376,000	15.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		277.00000	316,000	15.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		162.00000	136,000	17.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		854.00000	926,000	17.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		216.00000	182,000	17.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		658.00000	722,000	17.13	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	972
RAIN	On	19/09/2011	Foreign Exchange Future			14,186.25000	14,231.07000			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			1.08150	1.09080			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.09780	1.10730			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		230.00000	188,000	15.07	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		322.00000	373,000	15.07	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		101.00000	79,000	16.81	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		693.00000	764,000	16.81	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		502.00000	431,000	13.78	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		94.00000	116,000	13.78	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	1.10	Call		471.00000	420,000	15.18		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		398.00000	442,000	15.18		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		294.00000	258,000	16.35		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		721.00000	780,000	16.35		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		749.00000	679,000	14.23		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		176.00000	201,000	14.23		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								280,309,354.00	37,028	557,114
Total Options								0.00	0	212,499
Grand Total:								280,309,354.00	37,028	769,613