

Currency Derivatives Daily MTM Report

Daily summary for: 21/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.86120	6.95280			166,185,125.20	24,221	300,305
\$ / R	On	19/12/2011			6.95230	7.04570			6,291,831.50	905	46,898
\$ / R	On	19/03/2012			7.04620	7.14120			0.00	0	16,114
\$ / R	On	18/06/2012			7.14550	7.24170			0.00	0	2,000
\$ / R	On	17/09/2012			7.25060	7.34690			0.00	0	0
\$ / R	On	14/12/2012			7.35420	7.45000			0.00	0	0
\$ / R	On	12/12/2014			8.33320	8.42120			0.00	0	0
Total \$ / R Future									172,476,956.70	25,126	365,317
\$ / R	On	19/09/2011	8.05	Call		15.00000	11,000	22.45	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,112.00000	1,200,000	22.45	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		13.00000	10,000	22.76	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,160.00000	1,249,000	22.76	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		16.00000	12,000	22.14	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,063.00000	1,151,000	22.14	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		871.00000	957,000	20.91	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		24.00000	18,000	20.91	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		58.00000	43,000	18.44	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		505.00000	582,000	18.44	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		258.00000	199,000	15.10	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		105.00000	138,000	15.10	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		199.00000	152,000	15.35	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		146.00000	191,000	15.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		548.00000	628,000	18.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		51.00000	39,000	18.75	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		683.00000	766,000	19.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		36.00000	27,000	19.67	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		326.00000	260,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		73.00000	99,000	15.22	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		49.00000	68,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		402.00000	329,000	15.33	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		266.00000	331,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		119.00000	92,000	16.59	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,847.00000	2,939,000	28.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	28.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		420.00000	494,000	17.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		73.00000	55,000	17.82	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		340.00000	410,000	17.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		93.00000	71,000	17.21	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		40.00000	56,000	15.39	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		443.00000	367,000	15.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		291.00000	228,000	15.16	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		88.00000	117,000	15.16	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		124.00000	161,000	15.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		227.00000	172,000	15.05	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		593.00000	673,000	19.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		46.00000	34,000	19.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		172.00000	134,000	15.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		169.00000	223,000	15.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		33.00000	24,000	19.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		730.00000	813,000	19.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		106.00000	81,000	16.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		303.00000	370,000	16.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		153.00000	118,000	15.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		200.00000	257,000	15.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		573.00000	490,000	15.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		20.00000	29,000	15.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		26.00000	20,000	20.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		823.00000	909,000	20.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,203.00000	1,112,000	16.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	1,000	16.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		83.00000	63,000	17.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		380.00000	452,000	17.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		41.00000	31,000	19.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		638.00000	720,000	19.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,153.00000	1,062,000	16.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	1,000	16.46	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		12.00000	9,000	23.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,209.00000	1,298,000	23.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,104.00000	1,012,000	16.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	16.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		29.00000	22,000	20.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		776.00000	861,000	20.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		665.00000	579,000	15.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		12.00000	18,000	15.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,253.00000	1,162,000	16.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	1,000	16.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		135.00000	104,000	16.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		232.00000	293,000	16.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		363.00000	293,000	15.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		60.00000	82,000	15.27	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		65.00000	49,000	18.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		462.00000	538,000	18.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		19.00000	14,000	21.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		966.00000	1,053,000	21.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		184.00000	157,000	17.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		488.00000	555,000	17.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		172.00000	147,000	17.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		526.00000	595,000	17.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		197.00000	169,000	17.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		451.00000	517,000	17.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		150.00000	182,000	15.42	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	6.75	Call		446.00000	384,000	15.42	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,035.00000	1,117,000	20.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		81.00000	69,000	20.23	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		258.00000	306,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		304.00000	258,000	15.73	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		415.00000	479,000	16.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		211.00000	181,000	16.86	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		920.00000	834,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		24.00000	32,000	15.16	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		604.00000	676,000	17.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		150.00000	128,000	17.98	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		663.00000	587,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		67.00000	85,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		703.00000	625,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		57.00000	73,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		830.00000	747,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		34.00000	45,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		76.00000	66,000	20.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,080.00000	1,164,000	20.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,108.00000	1,017,000	15.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		12.00000	15,000	15.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		160.00000	137,000	17.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		564.00000	635,000	17.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		479.00000	414,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		133.00000	162,000	15.40	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		415.00000	355,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		169.00000	203,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		91.00000	78,000	19.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		945.00000	1,026,000	19.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		116.00000	99,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		770.00000	847,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		385.00000	328,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		189.00000	226,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		787.00000	706,000	15.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		41.00000	54,000	15.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		745.00000	665,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		49.00000	63,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,060.00000	970,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		14.00000	18,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		102.00000	88,000	19.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		856.00000	936,000	19.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		132.00000	113,000	18.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		686.00000	761,000	18.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		549.00000	479,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		103.00000	127,000	15.35	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,205.00000	1,113,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		9.00000	11,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		96.00000	83,000	19.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		900.00000	981,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		413.00000	362,000	15.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		308.00000	352,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		389.00000	341,000	15.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		334.00000	381,000	15.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		439.00000	385,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		284.00000	325,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		432.00000	379,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		291.00000	333,000	15.57	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		359.00000	318,000	15.97	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		368.00000	422,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		322.00000	286,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		431.00000	490,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		545.00000	484,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		204.00000	238,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		340.00000	302,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		399.00000	456,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		576.00000	513,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		185.00000	217,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		235.00000	209,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		644.00000	713,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		160.00000	142,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		969.00000	1,046,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		275.00000	244,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		534.00000	598,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		117.00000	105,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,276.00000	1,359,000	20.16	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	6.70	Call		608.00000	543,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		167.00000	197,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		113.00000	101,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,322.00000	1,405,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		515.00000	456,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		224.00000	260,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		152.00000	136,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,011.00000	1,090,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		382.00000	336,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		341.00000	390,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		642.00000	575,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		151.00000	179,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		261.00000	231,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		570.00000	635,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		128.00000	114,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,187.00000	1,268,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		175.00000	156,000	18.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		884.00000	960,000	18.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		406.00000	355,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		315.00000	359,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		677.00000	607,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		136.00000	161,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		184.00000	163,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		843.00000	917,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		146.00000	130,000	19.25	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		1,055.00000	1,134,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		167.00000	148,000	18.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		926.00000	1,002,000	18.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		133.00000	119,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,142.00000	1,223,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		290.00000	257,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		499.00000	561,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		305.00000	271,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		464.00000	525,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		486.00000	429,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		245.00000	283,000	15.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		433.00000	391,000	16.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		441.00000	496,000	16.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		415.00000	374,000	16.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		473.00000	529,000	16.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		456.00000	409,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		414.00000	464,000	15.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		574.00000	522,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		427.00000	471,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		551.00000	500,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		454.00000	499,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		598.00000	544,000	15.91	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		401.00000	443,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		481.00000	530,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		528.00000	481,000	16.18	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		486.00000	449,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		736.00000	795,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		471.00000	435,000	17.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		771.00000	831,000	17.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		502.00000	464,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		702.00000	760,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		953.00000	1,019,000	17.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		403.00000	373,000	17.83	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,060.00000	1,023,000	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,139.00000	1,190,000	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,043.00000	1,007,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,172.00000	1,224,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,077.00000	1,039,000	17.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,106.00000	1,156,000	17.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		823.00000	867,000	17.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,244.00000	1,200,000	17.15	0.00	0	200
Total \$ / R Option										0.00	0	166,449
Total \$ / R										172,476,956.70	25,126	531,766
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.86120		6.95280				253,864.40	37	449
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		6.95230		7.04570				34,761.50	5	10
Total \$ / R MAXI Future										288,625.90	42	459
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		11,931.00000	9,158,000	16.59		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		26,651.00000	33,038,000	16.59		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		10,550.00000	8,067,000	16.90		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		30,270.00000	36,947,000	16.90		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		13,492.00000	10,399,000	16.28		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		23,212.00000	29,279,000	16.28		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		34,053.00000	40,992,000	17.21		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		9,333.00000	7,112,000	17.21		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		30,369.00000	25,827,000	15.73		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		25,799.00000	30,597,000	15.73		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		27,948.00000	24,031,000	15.96		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		28,378.00000	33,801,000	15.96		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		32,932.00000	27,761,000	15.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		23,362.00000	27,531,000	15.51		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										288,625.90	42	509
£ / R	On 19/09/2011	Foreign Exchange Future			11.17140	11.21060				23,035,426.80	2,062	31,586
£ / R	On 19/12/2011	Foreign Exchange Future			11.30730	11.34910				5,653,650.00	500	9,409
£ / R	On 19/03/2012	Foreign Exchange Future			11.44740	11.49200				11,447,400.00	1,000	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.59430	11.64220				0.00	0	0
Total £ / R Future										40,136,476.80	3,562	43,827
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		134.00000	123,000	13.84		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		423.00000	452,000	13.84		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		121.00000	111,000	13.99		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		460.00000	490,000	13.99		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		148.00000	135,000	13.69		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		387.00000	414,000	13.69		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		99.00000	90,000	14.28	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		538.00000	569,000	14.28	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		40.00000	36,000	15.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		929.00000	965,000	15.58	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		146.00000	159,000	13.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		357.00000	330,000	13.06	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		748.00000	713,000	13.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		37.00000	42,000	13.84	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		390.00000	362,000	13.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		129.00000	141,000	13.14	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		228.00000	250,000	12.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		239.00000	221,000	12.97	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		461.00000	431,000	13.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		100.00000	110,000	13.29	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		184.00000	199,000	12.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		295.00000	270,000	12.90	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		266.00000	242,000	12.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		205.00000	221,000	12.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		60.00000	54,000	15.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		749.00000	783,000	15.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		81.00000	74,000	14.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		620.00000	653,000	14.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		73.00000	67,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		662.00000	696,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		218.00000	201,000	13.11	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		257.00000	280,000	13.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		538.00000	506,000	13.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		77.00000	85,000	13.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		90.00000	82,000	14.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		579.00000	611,000	14.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		66.00000	60,000	14.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		705.00000	739,000	14.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		619.00000	586,000	13.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		58.00000	65,000	13.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		289.00000	276,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		590.00000	619,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		274.00000	262,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		625.00000	655,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		305.00000	292,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		556.00000	585,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		159.00000	152,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,010.00000	1,045,000	15.57	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		423.00000	403,000	13.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		374.00000	396,000	13.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		220.00000	210,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		771.00000	803,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		260.00000	248,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		661.00000	691,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		944.00000	911,000	13.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		95.00000	104,000	13.51	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		791.00000	761,000	13.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		142.00000	154,000	13.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		554.00000	530,000	14.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		512.00000	533,000	14.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		531.00000	510,000	14.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		539.00000	563,000	14.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		578.00000	553,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		486.00000	506,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		510.00000	491,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		568.00000	594,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		389.00000	373,000	15.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		797.00000	826,000	15.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		797.00000	768,000	14.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		305.00000	321,000	14.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		421.00000	404,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		729.00000	757,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		286.00000	274,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,094.00000	1,127,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		602.00000	577,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		460.00000	480,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		859.00000	829,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		267.00000	282,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		454.00000	436,000	14.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		662.00000	689,000	14.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		737.00000	709,000	14.13	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		345.00000	362,000	14.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		566.00000	548,000	14.97	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		774.00000	804,000	14.97	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		548.00000	531,000	15.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		806.00000	837,000	15.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		584.00000	566,000	14.90	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		742.00000	772,000	14.90	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										40,136,476.80	3,562	66,127
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08740	0.08820			874.00	10	12,434
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08860	0.08940			0.00	0	0
Total ¥ / R Future										874.00	10	12,434
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		839.00000	766,000	16.72	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		19.00000	26,000	16.72	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		196.00000	170,000	19.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		376.00000	430,000	19.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,821.00000	1,741,000	21.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	21.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	29.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,180.00000	1,141,260,000	29.11	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,042.00000	977,000	19.04	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		102.00000	117,000	19.04	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		453.00000	419,000	21.21	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		513.00000	559,000	21.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,948.00000	1,868,000	18.45	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	18.45	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										874.00	10	12,434
€ / R	On	19/09/2011	Foreign Exchange Future			9.84740	9.85430			2,097,496.20	213	60,781
€ / R	On	19/12/2011	Foreign Exchange Future			9.95130	9.96050			2,985,390.00	300	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.05980	10.07240			0.00	0	8,503
Total € / R Future										5,082,886.20	513	74,212
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		313.00000	309,000	12.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		109.00000	112,000	12.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		280.00000	276,000	12.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		126.00000	129,000	12.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		347.00000	343,000	12.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		93.00000	96,000	12.39	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		166.00000	170,000	12.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		220.00000	217,000	12.14	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		594.00000	601,000	13.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		48.00000	48,000	13.66	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		587.00000	581,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		33.00000	34,000	12.77	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		72.00000	71,000	13.23	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		468.00000	474,000	13.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		135.00000	134,000	12.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		281.00000	287,000	12.51	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		25.00000	25,000	14.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		821.00000	828,000	14.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		501.00000	496,000	12.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		47.00000	49,000	12.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		32.00000	32,000	14.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		728.00000	735,000	14.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		28.00000	28,000	14.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		774.00000	781,000	14.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		37.00000	37,000	13.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		683.00000	690,000	13.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		412.00000	410,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		252.00000	259,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		385.00000	383,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		275.00000	282,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		440.00000	438,000	12.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		230.00000	237,000	12.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		315.00000	313,000	13.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		355.00000	362,000	13.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		564.00000	562,000	12.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		154.00000	161,000	12.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		745.00000	742,000	12.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		85.00000	91,000	12.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		669.00000	667,000	12.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		109.00000	116,000	12.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		424.00000	420,000	13.45	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		452.00000	460,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		405.00000	401,000	13.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		483.00000	491,000	13.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		446.00000	440,000	13.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		424.00000	430,000	13.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,099.00000	1,090,000	12.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		77.00000	80,000	12.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		369.00000	366,000	13.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		547.00000	556,000	13.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		574.00000	568,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		302.00000	308,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,143.00000	1,134,000	12.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		71.00000	74,000	12.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		520.00000	514,000	13.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		348.00000	354,000	13.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		267.00000	265,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		795.00000	805,000	14.57	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										5,082,886.20	513	97,912
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.38240	7.41090			5,167,680.00	700	25,154
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.39780	7.42730			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.42030	7.45090			0.00	0	4
Total AU\$ / R Future										5,167,680.00	700	25,848
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		766.00000	738,000	14.27	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	6,000	14.27	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		717.00000	690,000	14.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		6.00000	8,000	14.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		815.00000	787,000	14.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		4.00000	5,000	14.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		98.00000	86,000	11.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		187.00000	204,000	11.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		116.00000	103,000	11.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		155.00000	171,000	11.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		437.00000	411,000	12.72	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		26.00000	29,000	12.72	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		270.00000	249,000	11.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		59.00000	67,000	11.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		82.00000	72,000	11.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		221.00000	240,000	11.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		310.00000	287,000	12.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		49.00000	55,000	12.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		19.00000	16,000	13.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		558.00000	584,000	13.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		669.00000	642,000	13.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		8.00000	10,000	13.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		16.00000	14,000	13.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		605.00000	632,000	13.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		621.00000	594,000	13.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		10.00000	12,000	13.60	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		350.00000	327,000	12.27	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		39.00000	45,000	12.27	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		9.00000	8,000	14.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		748.00000	776,000	14.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		137.00000	122,000	10.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		126.00000	140,000	10.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		13.00000	11,000	13.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		652.00000	679,000	13.83	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		796.00000	768,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		19.00000	20,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		751.00000	723,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		24.00000	25,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		842.00000	814,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		15.00000	16,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		177.00000	163,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		250.00000	265,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		278.00000	260,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		151.00000	162,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		385.00000	365,000	11.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		184.00000	195,000	11.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		355.00000	337,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		204.00000	217,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		415.00000	395,000	11.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		164.00000	175,000	11.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		300.00000	284,000	11.38	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		249.00000	264,000	11.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		590.00000	566,000	11.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		89.00000	96,000	11.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		170.00000	159,000	12.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		469.00000	489,000	12.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		275.00000	260,000	11.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		274.00000	290,000	11.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		553.00000	529,000	11.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		102.00000	109,000	11.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,263.00000	1,233,000	12.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	13,000	12.82	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										5,167,680.00	700	25,848
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.25510	7.33370			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.33580	7.41620			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		185.00000	135,000	11.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		101.00000	130,000	11.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		155.00000	114,000	11.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		121.00000	159,000	11.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		217.00000	163,000	11.45	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		83.00000	108,000	11.45	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		25.00000	17,000	13.35	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		491.00000	562,000	13.35	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	19/09/2011	Foreign Exchange Option	7.75	Call		30.00000	21,000	13.16	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		446.00000	516,000	13.16	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		20.00000	14,000	13.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		536.00000	609,000	13.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		64.00000	45,000	12.41	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		280.00000	340,000	12.41	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		738.00000	661,000	13.33	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		4.00000	6,000	13.33	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		455.00000	385,000	12.39	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		21.00000	30,000	12.39	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		14.00000	9,000	13.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		630.00000	704,000	13.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		320.00000	272,000	12.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		154.00000	186,000	12.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		290.00000	245,000	12.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		174.00000	209,000	12.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		352.00000	300,000	12.11	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		136.00000	164,000	12.11	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		148.00000	124,000	13.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		382.00000	438,000	13.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		657.00000	587,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		41.00000	51,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		162.00000	136,000	12.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		346.00000	400,000	12.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		614.00000	546,000	12.34	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		48.00000	60,000	12.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		236.00000	200,000	12.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		220.00000	264,000	12.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		573.00000	507,000	12.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		57.00000	71,000	12.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		215.00000	182,000	12.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		249.00000	296,000	12.35	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			0.03550	0.02750			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			0.11150	0.14130			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			8.38680	8.48180			0.00	0	922
CHF / R	On	19/12/2011	Foreign Exchange Future			8.50570	8.60330			0.00	0	50
Total CHF / R Future										0.00	0	972
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		843.00000	754,000	15.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		11.00000	17,000	15.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		796.00000	708,000	15.60	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		14.00000	21,000	15.60	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		891.00000	800,000	15.71	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		9.00000	13,000	15.71	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		250.00000	195,000	14.86	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		168.00000	208,000	14.86	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		56.00000	41,000	17.07	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		624.00000	704,000	17.07	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		63.00000	47,000	16.90	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		581.00000	660,000	16.90	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		704.00000	618,000	15.50	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		22.00000	31,000	15.50	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		71.00000	53,000	16.73	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		539.00000	616,000	16.73	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		101.00000	77,000	16.22	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		419.00000	490,000	16.22	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		89.00000	68,000	16.39	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		457.00000	531,000	16.39	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		49.00000	37,000	17.24	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		667.00000	750,000	17.24	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		34.00000	25,000	17.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		802.00000	888,000	17.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		659.00000	575,000	15.44	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		27.00000	38,000	15.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		495.00000	438,000	15.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		192.00000	232,000	15.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		466.00000	411,000	15.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		213.00000	255,000	15.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		525.00000	466,000	14.99	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		172.00000	210,000	14.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		386.00000	339,000	15.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		283.00000	333,000	15.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		590.00000	526,000	14.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		137.00000	170,000	14.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		773.00000	697,000	14.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		70.00000	91,000	14.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		362.00000	319,000	15.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		309.00000	363,000	15.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		236.00000	207,000	16.64	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		533.00000	601,000	16.64	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		130.00000	114,000	18.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		927.00000	1,008,000	18.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		174.00000	153,000	17.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		721.00000	797,000	17.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		411.00000	362,000	15.33	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		258.00000	306,000	15.33	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		696.00000	625,000	14.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		93.00000	119,000	14.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		896.00000	815,000	14.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		43.00000	59,000	14.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		266.00000	234,000	16.33	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		463.00000	528,000	16.33	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		983.00000	898,000	13.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		30.00000	42,000	13.97	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		301.00000	265,000	16.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		398.00000	459,000	16.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		222.00000	195,000	16.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		569.00000	639,000	16.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		339.00000	300,000	15.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		336.00000	394,000	15.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		123.00000	107,000	18.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		970.00000	1,051,000	18.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		164.00000	144,000	17.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		761.00000	838,000	17.56	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			14,019.44000	14,111.78000			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			1.06250	1.07610			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.07820	1.09230			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		170.00000	128,000	15.81	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		409.00000	503,000	15.81	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		71.00000	51,000	17.42	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		810.00000	926,000	17.42	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		394.00000	310,000	14.20	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		133.00000	185,000	14.20	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		395.00000	337,000	15.65		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		472.00000	555,000	15.65		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		243.00000	206,000	16.89		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		820.00000	924,000	16.89		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		642.00000	554,000	14.54		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		219.00000	272,000	14.54		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								223,153,499.60	29,953	567,355
Total Options								0.00	0	212,499
Grand Total:								223,153,499.60	29,953	779,854