

Currency Derivatives Daily MTM Report

Daily summary for: 11/05/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			6.85700	6.79710			189,335,484.00	27,612	417,666
\$ / R	On	19/09/2011	Foreign Exchange Future			6.95500	6.89380			9,458,800.00	1,360	119,355
\$ / R	On	19/12/2011	Foreign Exchange Future			7.05060	6.98750			8,143,443.00	1,155	18,717
\$ / R	On	19/03/2012	Foreign Exchange Future			7.15170	7.08590			0.00	0	1,240
\$ / R	On	17/09/2012	Foreign Exchange Future			7.38710	7.32030			0.00	0	0
Total \$ / R Future										206,937,727.00	30,127	556,978
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		7.00000	10,000	17.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		660.00000	603,000	17.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		6.00000	8,000	17.97	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		709.00000	651,000	17.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		9.00000	12,000	17.39	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		612.00000	555,000	17.39	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		174.00000	216,000	15.02	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		77.00000	59,000	15.02	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		424.00000	372,000	16.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		21.00000	29,000	16.22	0.00	0	1,690

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		294.00000	247,000	15.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		41.00000	54,000	15.35	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,204.00000	1,144,000	20.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.88	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,005.00000	945,000	19.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	2,000	19.72	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		470.00000	416,000	16.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		17.00000	23,000	16.51	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		14.00000	18,000	16.80	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		517.00000	461,000	16.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		336.00000	287,000	15.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		33.00000	44,000	15.64	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		253.00000	209,000	15.06	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		50.00000	66,000	15.06	13,200.00	200	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		564.00000	508,000	17.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		11.00000	15,000	17.10	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		215.00000	174,000	14.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		62.00000	81,000	14.77	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		208.00000	254,000	15.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		61.00000	47,000	15.30	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		93.00000	120,000	14.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		146.00000	113,000	14.18	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		179.00000	142,000	14.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		76.00000	99,000	14.47	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		326.00000	379,000	16.14	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		29.00000	22,000	16.14	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		117.00000	92,000	14.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		114.00000	149,000	14.46	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		95.00000	74,000	14.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		142.00000	181,000	14.74	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		44.00000	51,000	20.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,200.00000	1,146,000	20.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		41.00000	48,000	20.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,247.00000	1,193,000	20.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		47.00000	54,000	20.08	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,153.00000	1,099,000	20.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		967.00000	915,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		61.00000	70,000	19.12	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		108.00000	124,000	17.20	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		614.00000	569,000	17.20	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		294.00000	333,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		200.00000	178,000	15.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		242.00000	278,000	15.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		248.00000	223,000	15.05	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		656.00000	610,000	17.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		100.00000	115,000	17.44	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		786.00000	737,000	18.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		80.00000	92,000	18.16	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		352.00000	395,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		158.00000	140,000	15.11	0.00	0	5,000

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	6.60	Put		122.00000	107,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		416.00000	462,000	15.14	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		380.00000	343,000	15.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		174.00000	198,000	15.75	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,910.00000	2,850,000	25.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	5,000	25.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		214.00000	238,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		577.00000	537,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		202.00000	225,000	16.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		615.00000	574,000	16.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		226.00000	252,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		539.00000	501,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		218.00000	198,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		455.00000	499,000	15.25	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		423.00000	462,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		373.00000	346,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		400.00000	437,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		400.00000	371,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		447.00000	487,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		347.00000	321,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		441.00000	480,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		355.00000	328,000	15.29	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		594.00000	636,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		474.00000	449,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		571.00000	613,000	15.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		501.00000	476,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		618.00000	660,000	15.82	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		448.00000	423,000	15.82	0.00	0	0
Total \$ / R Option										13,200.00	200	150,840
Total \$ / R										206,950,927.00	30,327	707,818
\$ / R MAXOn	13/06/2011	Foreign Exchange Future			6.85700	6.79710				0.00	0	287
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			6.95500	6.89380				0.00	0	0
Total \$ / R MAXI Future										0.00	0	287
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			4,054.00000	5,398,000	15.35	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			29,344.00000	24,698,000	15.35	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			3,264.00000	4,374,000	15.64	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			33,554.00000	28,674,000	15.64	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			5,023.00000	6,641,000	15.06	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			25,313.00000	20,941,000	15.06	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			1,092.00000	1,490,000	17.10	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			56,382.00000	50,790,000	17.10	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			17,446.00000	19,831,000	15.75	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			38,066.00000	34,331,000	15.75	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			16,083.00000	18,314,000	16.00	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			41,703.00000	37,814,000	16.00	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			18,934.00000	21,482,000	15.51	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			34,554.00000	30,982,000	15.51	0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	347

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future			11.27810	11.10580			6,552,576.10	581	28,821
£ / R	On	19/09/2011	Foreign Exchange Future			11.42330	11.24810			0.00	0	29,935
£ / R	On	19/12/2011	Foreign Exchange Future			11.56200	11.38360			0.00	0	993
Total £ / R Future										6,552,576.10	581	59,749
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		24.00000	39,000	15.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		768.00000	611,000	15.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		21.00000	34,000	15.54	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		815.00000	656,000	15.54	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		27.00000	45,000	15.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		721.00000	567,000	15.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		419.00000	563,000	14.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		63.00000	35,000	14.83	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		417.00000	288,000	13.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		73.00000	116,000	13.95	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		55.00000	89,000	14.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		499.00000	361,000	14.30	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		18.00000	29,000	15.72	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		862.00000	701,000	15.72	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		292.00000	360,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		544.00000	437,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		276.00000	341,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		578.00000	468,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		309.00000	380,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		511.00000	407,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		247.00000	305,000	14.83	0.00	0	3,455

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		649.00000	532,000	14.83	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		149.00000	186,000	15.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,001.00000	863,000	15.84	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		271.00000	207,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		519.00000	630,000	14.26	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		421.00000	493,000	14.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		687.00000	581,000	14.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		405.00000	474,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		721.00000	612,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		438.00000	513,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		654.00000	551,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		273.00000	321,000	15.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,089.00000	959,000	15.87	0.00	0	250
Total £ / R Option										0.00	0	7,680
Total £ / R										6,552,576.10	581	67,429
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08450	0.08430			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08580	0.08550			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		149.00000	159,000	18.03	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		219.00000	209,000	18.03	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		7.00000	9,000	21.99	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,077.00000	1,059,000	21.99	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		932.00000	952,000	18.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	18.34	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	0.08	Call		664.00000	692,000	16.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		114.00000	112,000	16.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		217.00000	232,000	19.43	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		667.00000	652,000	19.43	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,556.00000	1,588,000	17.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	8,000	17.49	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.79890	9.74990			46,613,367.30	4,757	21,028
€ / R	On	19/09/2011	Foreign Exchange Future			9.90910	9.85960			7,927,280.00	800	51,177
€ / R	On	19/12/2011	Foreign Exchange Future			10.01170	9.96080			0.00	0	2,000
Total € / R Future										54,540,647.30	5,557	74,205
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		129.00000	149,000	12.71	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		179.00000	150,000	12.71	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		110.00000	128,000	12.92	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		210.00000	179,000	12.92	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		150.00000	177,000	12.88	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		150.00000	128,000	12.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		432.00000	463,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		222.00000	204,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		403.00000	433,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		243.00000	224,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		462.00000	494,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		202.00000	185,000	13.55	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	9.80	Put		289.00000	267,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		349.00000	376,000	13.54	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		700.00000	663,000	15.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		160.00000	172,000	15.10	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		509.00000	538,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		348.00000	326,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		483.00000	511,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		372.00000	349,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		536.00000	566,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		325.00000	304,000	13.76	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										54,540,647.30	5,557	81,385
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.35620	7.32190			720,907.60	98	12,796
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.36430	7.33010			36,821.50	5	9,020
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.37510	7.33980			0.00	0	200
Total AU\$ / R Future										757,729.10	103	22,016
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		672.00000	707,000	13.91	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	13.91	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		623.00000	657,000	13.60	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	13.60	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		722.00000	757,000	14.22	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	14.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		700.00000	729,000	11.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		20.00000	15,000	11.54	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	6.70	Call		654.00000	683,000	11.49		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		24.00000	19,000	11.49		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		746.00000	776,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		16.00000	12,000	11.60		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		739.00000	758,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		49.00000	33,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		698.00000	715,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		58.00000	40,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		782.00000	803,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		42.00000	28,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								757,729.10	103	22,016
CAD/ R On 13/06/2011 Foreign Exchange Future			7.16240	7.06610				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.24530	7.14820				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		208.00000	292,000	13.90		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		42.00000	30,000	13.90		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		170.00000	251,000	13.55		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		54.00000	39,000	13.55		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		248.00000	335,000	14.24		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		32.00000	23,000	14.24		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		160.00000	204,000	11.92		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		262.00000	209,000	11.92		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		143.00000	183,000	12.06		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	7.30	Put		295.00000	238,000	12.06	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		179.00000	231,000	12.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		231.00000	186,000	12.01	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Future			7.76650	7.74140			1,126,142.50	145	1,045
CHF / R	On	19/09/2011	Foreign Exchange Future			7.88100	7.85530			0.00	0	50
Total CHF / R Future										1,126,142.50	145	1,095
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		649.00000	673,000	17.27	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		8.00000	7,000	17.27	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		601.00000	625,000	17.01	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		10.00000	9,000	17.01	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		697.00000	722,000	17.54	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		6.00000	6,000	17.54	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		390.00000	405,000	14.77	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		185.00000	174,000	14.77	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		361.00000	376,000	14.82	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		206.00000	195,000	14.82	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		420.00000	436,000	14.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		165.00000	155,000	14.73	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										1,126,142.50	145	1,095
RAIN	On	13/06/2011	Foreign Exchange Future			13,925.25000	13,829.65000			0.00	0	0
Total RAIN Future										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,297.00000	4,253,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		3,296.00000	4,252,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		3,297.00000	4,253,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05700	1.04800			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.07630	1.06740			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		160.00000	205,000	13.28	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		180.00000	135,000	13.28	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		40.00000	55,000	15.48	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		560.00000	485,000	15.48	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		500.00000	584,000	12.91	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		20.00000	14,000	12.91	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		258.00000	290,000	15.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		584.00000	527,000	15.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		150.00000	170,000	16.71	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		976.00000	907,000	16.71	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		452.00000	504,000	14.08	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		278.00000	241,000	14.08	0.00	0	0
Total YUAN/R Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total YUAN/R							0.00	0	0
Total Futures							269,914,822.00	36,513	731,248
Total Options							13,200.00	200	165,760
Grand Total:							269,928,022.00	36,713	897,008