

Currency Derivatives Daily MTM Report

Daily summary for: 17/05/2011

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			7.02640	6.99450			67,622,073.60	9,624	384,168
\$ / R	On	19/09/2011	Foreign Exchange Future			7.12970	7.09820			24,134,034.50	3,385	106,889
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22750	7.19950			8,275,487.50	1,145	23,736
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33530	7.30690			0.00	0	1,326
\$ / R	On	17/09/2012	Foreign Exchange Future			7.57040	7.54510			0.00	0	0
Total \$ / R Future										100,031,595.60	14,154	516,119
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		17.00000	18,000	17.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		473.00000	442,000	17.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		14.00000	14,000	17.67	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		520.00000	488,000	17.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		21.00000	22,000	17.02	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		427.00000	396,000	17.02	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		325.00000	351,000	16.86	0.00	0	450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		31.00000	25,000	16.86	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		256.00000	228,000	15.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		50.00000	54,000	15.72	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		149.00000	125,000	14.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		93.00000	101,000	14.75	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,008.00000	976,000	20.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		2.00000	2,000	20.92	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		810.00000	778,000	19.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		4.00000	4,000	19.62	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		296.00000	267,000	16.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		40.00000	43,000	16.05	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		33.00000	35,000	16.37	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		339.00000	309,000	16.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		182.00000	156,000	15.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		76.00000	82,000	15.07	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		119.00000	102,000	15.05	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		113.00000	128,000	15.05	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		382.00000	352,000	16.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		26.00000	28,000	16.70	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		97.00000	83,000	15.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		141.00000	159,000	15.35	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		368.00000	395,000	17.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		24.00000	19,000	17.16	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		207.00000	228,000	15.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		63.00000	52,000	15.95	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		79.00000	66,000	15.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		173.00000	192,000	15.65	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		505.00000	534,000	18.06	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		11.00000	8,000	18.06	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		50.00000	41,000	16.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		244.00000	267,000	16.26	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		39.00000	32,000	16.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		283.00000	308,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		63.00000	64,000	19.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,015.00000	984,000	19.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		60.00000	60,000	19.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,062.00000	1,030,000	19.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		68.00000	69,000	19.34	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		970.00000	939,000	19.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		790.00000	760,000	18.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		88.00000	90,000	18.38	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		158.00000	164,000	16.45	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		460.00000	434,000	16.45	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		424.00000	446,000	15.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		126.00000	116,000	15.17	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		361.00000	380,000	15.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		163.00000	150,000	15.19	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		499.00000	472,000	16.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		147.00000	152,000	16.69	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		619.00000	591,000	17.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		117.00000	121,000	17.41	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		494.00000	517,000	15.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		96.00000	87,000	15.15	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		71.00000	64,000	15.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		569.00000	594,000	15.12	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		255.00000	238,000	15.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		253.00000	268,000	15.24	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,709.00000	2,677,000	25.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		7.00000	7,000	25.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		387.00000	362,000	15.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		185.00000	192,000	15.97	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		286.00000	296,000	15.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		437.00000	419,000	15.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		271.00000	280,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		472.00000	453,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		303.00000	314,000	15.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		404.00000	387,000	15.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		147.00000	141,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		596.00000	618,000	15.19	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		550.00000	567,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		279.00000	268,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		522.00000	539,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		301.00000	290,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		578.00000	596,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		257.00000	247,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		570.00000	588,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		263.00000	253,000	15.19	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		721.00000	736,000	15.56	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	7.20	Put		376.00000	366,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		695.00000	710,000	15.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		400.00000	390,000	15.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		748.00000	762,000	15.49	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		353.00000	342,000	15.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		425.00000	414,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		670.00000	684,000	15.70	0.00	0	11,000
Total \$ / R Option										0.00	0	162,165
Total \$ / R										100,031,595.60	14,154	678,284
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				7.02640	6.99450			702,640.00	100	387
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.12970	7.09820			0.00	0	40
Total \$ / R MAXI Future										702,640.00	100	427
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			9,294.00000	10,123,000	14.75	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			14,844.00000	12,483,000	14.75	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			7,598.00000	8,243,000	15.07	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			18,148.00000	15,603,000	15.07	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			11,303.00000	12,821,000	15.05	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			11,853.00000	10,181,000	15.05	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			2,626.00000	2,763,000	16.70	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			38,176.00000	35,123,000	16.70	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			25,323.00000	26,816,000	15.24	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			25,503.00000	23,846,000	15.24	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			23,400.00000	24,410,000	15.25	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			28,580.00000	26,440,000	15.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Call		27,782.00000	29,380,000	15.23		0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Put		22,962.00000	21,410,000	15.23		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										702,640.00	100	487
£ / R	On 13/06/2011	Foreign Exchange Future			11.38420	11.35080				15,106,833.40	1,327	28,512
£ / R	On 19/09/2011	Foreign Exchange Future			11.53410	11.50210				0.00	0	27,774
£ / R	On 19/12/2011	Foreign Exchange Future			11.67510	11.64850				116,751.00	10	993
Total £ / R Future										15,223,584.40	1,337	57,279
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		44.00000	44,000	15.40		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		543.00000	510,000	15.40		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		38.00000	38,000	15.60		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		587.00000	554,000	15.60		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		50.00000	51,000	15.19		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		499.00000	467,000	15.19		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		625.00000	654,000	15.77		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		24.00000	20,000	15.77		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		232.00000	205,000	13.75		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		133.00000	139,000	13.75		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		102.00000	106,000	14.16		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		301.00000	272,000	14.16		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		33.00000	33,000	15.81		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Put		632.00000	599,000	15.81		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		393.00000	406,000	14.47		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		391.00000	372,000	14.47		0.00	0	200

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	11.55	Call		372.00000	382,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		420.00000	398,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		417.00000	431,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		365.00000	347,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		334.00000	343,000	14.72	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		482.00000	459,000	14.72	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		206.00000	209,000	15.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		804.00000	775,000	15.75	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		178.00000	168,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		680.00000	702,000	14.30	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		527.00000	540,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		529.00000	515,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		507.00000	518,000	14.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		559.00000	543,000	14.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		550.00000	564,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		502.00000	489,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		346.00000	351,000	15.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		898.00000	876,000	15.74	0.00	0	250
Total £ / R Option										0.00	0	7,880
Total £ / R										15,223,584.40	1,337	65,159
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08630	0.08650			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08760	0.08790			0.00	0	11,717
Total ¥ / R Future										0.00	0	12,364
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		254.00000	239,000	17.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		104.00000	109,000	17.90	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		16.00000	14,000	22.44	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		866.00000	884,000	22.44	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,150.00000	1,130,000	18.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	18.38	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		854.00000	827,000	15.78	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		64.00000	67,000	15.78	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		301.00000	286,000	19.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		511.00000	526,000	19.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,796.00000	1,766,000	18.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	6,000	18.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.63	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,210.00000	1,141,240,000	25.63	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,364
€ / R	On	13/06/2011	Foreign Exchange Future			9.95350	9.95070			0.00	0	20,147
€ / R	On	19/09/2011	Foreign Exchange Future			10.06880	10.06670			0.00	0	51,402
€ / R	On	19/12/2011	Foreign Exchange Future			10.17310	10.17630			50,865.50	5	2,000
Total € / R Future										50,865.50	5	73,549
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		236.00000	233,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		85.00000	80,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		203.00000	199,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		102.00000	96,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		272.00000	269,000	13.57	0.00	0	0

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	9.75	Put		71.00000	66,000	13.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		568.00000	568,000	13.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		151.00000	149,000	13.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		534.00000	534,000	13.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		167.00000	165,000	13.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		603.00000	603,000	13.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		136.00000	134,000	13.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		204.00000	200,000	13.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		471.00000	469,000	13.66	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		548.00000	543,000	14.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		215.00000	212,000	14.77	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		638.00000	637,000	13.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		262.00000	264,000	13.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		608.00000	607,000	13.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		282.00000	284,000	13.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		668.00000	667,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		242.00000	244,000	13.82	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										50,865.50	5	80,729
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.40850	7.41270			37,042.50	5	15,101
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.41620	7.42090			0.00	0	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.42780	7.43630			0.00	0	0
Total AU\$ / R Future										37,042.50	5	24,616
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		763.00000	759,000	14.39	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 13/06/2011 Foreign Exchange Option	6.65	Put		0.00000	1,000	14.39		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		713.00000	709,000	14.09		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		0.00000	1,000	14.09		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		813.00000	809,000	14.69		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		0.00000	1,000	14.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		783.00000	778,000	11.71		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		12.00000	12,000	11.71		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		736.00000	731,000	11.65		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		15.00000	15,000	11.65		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		830.00000	825,000	11.76		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		9.00000	9,000	11.76		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		812.00000	804,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		26.00000	26,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		768.00000	760,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		32.00000	32,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		858.00000	850,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		22.00000	22,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								37,042.50	5	24,616
CAD/ R On 13/06/2011 Foreign Exchange Future			7.19480	7.19960				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.28090	7.28630				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		318.00000	316,000	14.73		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		18.00000	21,000	14.73		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	13/06/2011	Foreign Exchange Option	6.95	Call		274.00000	273,000	14.34	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		24.00000	28,000	14.34	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		363.00000	361,000	15.12	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		13.00000	16,000	15.12	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		220.00000	219,000	11.98	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		184.00000	188,000	11.98	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		194.00000	193,000	11.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		208.00000	212,000	11.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		249.00000	247,000	12.07	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		163.00000	166,000	12.07	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			7.94640	7.94440			0.00	0	953
CHF / R	On	19/09/2011	Foreign Exchange Future			8.06700	8.06590			0.00	0	50
Total CHF / R Future										0.00	0	1,003
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		847.00000	849,000	19.17	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		3.00000	3,000	19.17	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		797.00000	799,000	18.87	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		3.00000	3,000	18.87	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		896.00000	898,000	19.47	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		2.00000	2,000	19.47	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		526.00000	527,000	14.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		110.00000	110,000	14.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		491.00000	493,000	14.69	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	7.70	Put		125.00000	126,000	14.69	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		562.00000	563,000	14.64	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		96.00000	96,000	14.64	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	1,003
RAIN On 13/06/2011 Foreign Exchange Future			14,186.84000	14,159.75000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Call		6,598.00000	6,868,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Put		1.00000	0,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.01	Call		6,597.00000	6,868,000		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		6,598.00000	6,869,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13499.99	Put		0.00000	1,000		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			1.08080	1.07530			0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.10130	1.09530			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		316.00000	356,000	13.43	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		63.00000	48,000	13.43	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		90.00000	98,000	15.05	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		337.00000	290,000	15.05	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		760.00000	815,000	16.02	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		7.00000	7,000	16.02	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 19/09/2011 Foreign Exchange Option	1.10	Call		366.00000	388,000	14.86	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		413.00000	375,000	14.86	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		215.00000	226,000	16.21	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		762.00000	713,000	16.21	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		623.00000	664,000	13.90	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		170.00000	151,000	13.90	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							116,045,728.00	15,601	685,357
Total Options							0.00	0	177,285
Grand Total:							116,045,728.00	15,601	862,642