

Currency Derivatives Daily MTM Report

Daily summary for: 15/06/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			6.89400	6.85670			61,728,876.00	8,954	354,226
\$ / R	On	19/12/2011	Foreign Exchange Future			6.98990	6.95150			12,931,315.00	1,850	45,171
\$ / R	On	19/03/2012	Foreign Exchange Future			7.09160	7.05100			0.00	0	13,308
\$ / R	On	18/06/2012	Foreign Exchange Future			7.20010	7.15600			0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Future			7.31140	7.26820			0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Future			7.41910	7.37670			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.39580	8.35660			0.00	0	0
Total \$ / R Future										74,660,191.00	10,804	414,705
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		25.00000	26,000	20.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,218.00000	1,182,000	20.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		23.00000	24,000	21.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,266.00000	1,230,000	21.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		26.00000	28,000	20.58	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,169.00000	1,134,000	20.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		979.00000	945,000	19.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		36.00000	39,000	19.55	0.00	0	2,800

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		72.00000	78,000	17.48	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		615.00000	584,000	17.48	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		236.00000	260,000	14.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		179.00000	166,000	14.99	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		190.00000	207,000	14.90	0.00	0	5,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		233.00000	213,000	14.90	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		659.00000	627,000	17.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		66.00000	71,000	17.74	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		793.00000	760,000	18.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		50.00000	54,000	18.51	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		295.00000	321,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		138.00000	127,000	15.07	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		103.00000	94,000	15.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		360.00000	388,000	15.16	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		371.00000	346,000	15.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		128.00000	140,000	15.93	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,944.00000	2,908,000	26.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		1.00000	2,000	26.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		530.00000	501,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		87.00000	95,000	16.96	564,300.00	5,940	6,440
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		448.00000	421,000	16.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		105.00000	115,000	16.45	86,250.00	750	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		0.00000	81,000	15.20	481,140.00	5,940	5,940
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		0.00000	425,000	15.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		0.00000	290,000	15.03	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		0.00000	146,000	15.03	289,080.00	1,980	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		0.00000	189,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		0.00000	233,000	14.94	461,340.00	1,980	1,980
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		181.00000	191,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		580.00000	551,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		170.00000	179,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		619.00000	589,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		192.00000	203,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		541.00000	513,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		207.00000	192,000	15.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		408.00000	432,000	15.15	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,135.00000	1,100,000	19.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		86.00000	90,000	19.33	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		332.00000	309,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		283.00000	299,000	15.24	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		504.00000	476,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		205.00000	216,000	16.26	0.00	0	500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		381.00000	402,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		366.00000	346,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		361.00000	379,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		396.00000	373,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		405.00000	427,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		340.00000	321,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		398.00000	420,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		347.00000	328,000	15.19	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		411.00000	429,000	15.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		505.00000	479,000	15.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		394.00000	411,000	15.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		538.00000	511,000	15.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		429.00000	447,000	15.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		473.00000	447,000	15.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		545.00000	566,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		477.00000	455,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		522.00000	543,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		504.00000	482,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		568.00000	590,000	15.62	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		450.00000	429,000	15.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		536.00000	510,000	15.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		504.00000	521,000	15.77	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		471.00000	485,000	16.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		794.00000	766,000	16.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		457.00000	470,000	16.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		830.00000	801,000	16.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		486.00000	500,000	16.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		759.00000	731,000	16.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,016.00000	985,000	17.39	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		393.00000	404,000	17.39	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,049.00000	1,059,000	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,192.00000	1,163,000	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,033.00000	1,043,000	17.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,226.00000	1,197,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,066.00000	1,076,000	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,159.00000	1,130,000	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		873.00000	847,000	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,230.00000	1,243,000	16.97	0.00	0	200
Total \$ / R Option										1,882,110.00	16,590	126,859
Total \$ / R										76,542,301.00	27,394	541,564
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.89400		6.85670				0.00	0	407
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		6.98990		6.95150				34,949.50	5	5
Total \$ / R MAXI Future										34,949.50	5	412
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		12,803.00000	13,965,000	15.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		37,133.00000	34,565,000	15.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		11,606.00000	12,658,000	16.19		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		40,936.00000	38,258,000	16.19		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,132.00000	15,412,000	15.67		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		33,462.00000	31,012,000	15.67		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		28,310.00000	29,914,000	15.24		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		33,160.00000	30,924,000	15.24		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		26,517.00000	28,022,000	15.44		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		36,367.00000	34,032,000	15.44		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		30,231.00000	32,311,000	15.22		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		30,081.00000	28,321,000	15.22		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										34,949.50	5	412

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future			11.19190	11.23060			2,238,380.00	200	34,282
£ / R	On	19/12/2011	Foreign Exchange Future			11.33360	11.37120			0.00	0	9,537
£ / R	On	19/03/2012	Foreign Exchange Future			11.48260	11.51700			0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Future			11.64090	11.67100			0.00	0	0
Total £ / R Future										2,238,380.00	200	43,819
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		216.00000	200,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		485.00000	508,000	14.31	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		201.00000	186,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		520.00000	544,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		232.00000	216,000	14.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		451.00000	474,000	14.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		173.00000	160,000	14.62	1,152,000.00	7,200	7,055
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		592.00000	618,000	14.62	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		88.00000	80,000	15.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		957.00000	988,000	15.54	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		210.00000	224,000	13.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		441.00000	416,000	13.68	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		0.00000	766,000	13.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		0.00000	74,000	13.65	532,800.00	7,200	3,600
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		0.00000	445,000	13.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		0.00000	203,000	13.67	1,948,800.00	9,600	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		0.00000	317,000	13.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		0.00000	309,000	13.69	741,600.00	2,400	1,200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		362.00000	345,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		641.00000	661,000	14.84	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	11.70	Call		346.00000	329,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		675.00000	695,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		379.00000	361,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		608.00000	627,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		221.00000	209,000	15.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,050.00000	1,075,000	15.92	0.00	0	250
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		613.00000	593,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		546.00000	560,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		590.00000	571,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		573.00000	588,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		637.00000	617,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		520.00000	534,000	14.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		627.00000	609,000	15.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		806.00000	818,000	15.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		609.00000	592,000	15.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		838.00000	851,000	15.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		646.00000	627,000	14.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		775.00000	786,000	14.98	0.00	0	0
Total £ / R Option										4,375,200.00	26,400	17,260
Total £ / R										6,613,580.00	26,600	61,079
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08520			0.00	0	12,290
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08680	0.08650			0.00	0	0
Total ¥ / R Future										0.00	0	12,290
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		603.00000	625,000	15.62	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	Put		83.00000	75,000	15.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		162.00000	168,000	19.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		642.00000	618,000	19.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,522.00000	1,552,000	16.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	16.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.48	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,480.00000	1,141,450,000	27.48	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		798.00000	819,000	16.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		148.00000	139,000	16.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		336.00000	345,000	19.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		686.00000	665,000	19.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,659.00000	1,688,000	15.46	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		9.00000	8,000	15.46	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,290
€ / R	On	19/09/2011	Foreign Exchange Future			9.83040	9.90020			16,475,750.40	1,676	56,812
€ / R	On	19/12/2011	Foreign Exchange Future			9.94010	10.00780			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.05620	10.12100			0.00	0	5,000
Total € / R Future										16,475,750.40	1,676	66,548
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		401.00000	353,000	12.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		151.00000	173,000	12.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		369.00000	323,000	12.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		169.00000	193,000	12.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		434.00000	383,000	12.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		134.00000	153,000	12.66	209,610.00	1,370	1,370
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		211.00000	240,000	12.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		311.00000	270,000	12.65	369,900.00	1,370	4,960
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		613.00000	667,000	14.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		113.00000	97,000	14.48	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		0.00000	598,000	12.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		0.00000	68,000	12.67	279,480.00	4,110	4,110
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		0.00000	125,000	13.98	513,750.00	4,110	4,110
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		0.00000	545,000	13.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		492.00000	447,000	13.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		284.00000	307,000	13.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		464.00000	421,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		306.00000	331,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		521.00000	474,000	13.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		263.00000	284,000	13.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		488.00000	454,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		467.00000	498,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		468.00000	435,000	13.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		497.00000	529,000	13.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		512.00000	474,000	13.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		441.00000	468,000	13.46	0.00	0	0
Total € / R Option										1,372,740.00	10,960	18,140
Total € / R										17,848,490.40	12,636	84,688
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.26980	7.23770			726,980.00	100	28,046
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.28600	7.25260			1,457,200.00	200	1,089

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 Future			7.30740	7.27180			0.00	0	0
Total AU\$ / R Future							2,184,180.00	300	29,135
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		610.00000	639,000	12.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		22.00000	19,000	12.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		564.00000	593,000	12.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		26.00000	23,000	12.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		656.00000	685,000	13.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		18.00000	15,000	13.10	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		652.00000	680,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		49.00000	44,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		611.00000	638,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		58.00000	52,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		694.00000	723,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		41.00000	37,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		149.00000	160,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		396.00000	374,000	12.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		296.00000	318,000	11.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		274.00000	261,000	11.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		275.00000	293,000	11.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		303.00000	286,000	11.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		322.00000	344,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		250.00000	237,000	11.39	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							2,184,180.00	300	29,135

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 Future			7.08370	7.06660			0.00	0	800
CAD/ R On 19/12/2011 Foreign Exchange Future			7.16590	7.14710			0.00	0	0
Total CAD/ R Future							0.00	0	800
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		100.00000	112,000	12.50	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		283.00000	278,000	12.50	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		87.00000	98,000	12.67	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		320.00000	314,000	12.67	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		115.00000	128,000	12.33	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		248.00000	244,000	12.33	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		212.00000	220,000	12.61	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		315.00000	304,000	12.61	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		194.00000	202,000	12.75	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		347.00000	336,000	12.75	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		230.00000	239,000	12.47	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		283.00000	273,000	12.47	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	800
CF CANDO On 19/09/2011 Foreign Exchange Future			0.03160	0.03160			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			0.10530	0.10530			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			8.13030	8.13830			65,042.40	8	960

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 Future			8.24920	8.25640			0.00	0	50
Total CHF / R Future							65,042.40	8	1,010
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		565.00000	557,000	15.23	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		77.00000	77,000	15.23	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		527.00000	519,000	15.25	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		89.00000	89,000	15.25	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		604.00000	596,000	15.20	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		66.00000	66,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		354.00000	349,000	15.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		398.00000	400,000	15.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		336.00000	330,000	15.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		430.00000	431,000	15.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		374.00000	369,000	15.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		368.00000	370,000	15.68	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							65,042.40	8	1,010
RAIN On 19/09/2011 Foreign Exchange Future			13,989.13000	14,005.99000			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			1.06450	1.06060			0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.08280	1.07800			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		181.00000	193,000	15.41	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		575.00000	548,000	15.41	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	1.15	Call		91.00000	96,000	16.80	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		985.00000	951,000	16.80	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		361.00000	384,000	14.15	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		255.00000	239,000	14.15	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		379.00000	397,000	15.35	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		599.00000	569,000	15.35	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		244.00000	254,000	16.42	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		964.00000	926,000	16.42	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		593.00000	623,000	14.45	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		313.00000	295,000	14.45	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							95,658,493.30	12,993	613,005
Total Options							7,630,050.00	53,950	162,259
Grand Total:							103,288,543.30	66,943	775,264