

Currency Derivatives Daily MTM Report

Daily summary for: 17/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.86250	6.89400			124,012,237.50	18,071	359,035
\$ / R	On	19/12/2011			6.95670	6.98990			16,452,595.50	2,365	46,619
\$ / R	On	19/03/2012			7.05720	7.09160			247,002.00	35	13,308
\$ / R	On	18/06/2012			7.16420	7.20010			0.00	0	2,000
\$ / R	On	17/09/2012			7.27570	7.31140			0.00	0	0
\$ / R	On	14/12/2012			7.38360	7.41910			0.00	0	0
\$ / R	On	12/12/2014			8.36600	8.39580			0.00	0	0
Total \$ / R Future									140,711,835.00	20,471	420,962
\$ / R	On	19/09/2011	8.05	Call		26.00000	29,000	22.01	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,182.00000	1,217,000	22.01	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		24.00000	27,000	22.29	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,230.00000	1,265,000	22.29	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		28.00000	31,000	21.73	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,134.00000	1,169,000	21.73	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		945.00000	979,000	20.61	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		39.00000	41,000	20.61	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		78.00000	79,000	18.38	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		584.00000	617,000	18.38	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		260.00000	245,000	15.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		166.00000	183,000	15.36	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		207.00000	199,000	15.60	0.00	0	5,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		213.00000	237,000	15.60	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		627.00000	660,000	18.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		71.00000	72,000	18.66	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		760.00000	794,000	19.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		54.00000	56,000	19.50	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		321.00000	303,000	15.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		127.00000	141,000	15.44	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		94.00000	106,000	15.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		388.00000	368,000	15.53	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		346.00000	374,000	16.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		140.00000	136,000	16.71	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,908.00000	2,942,000	30.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	4,000	30.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		501.00000	532,000	17.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		95.00000	94,000	17.83	0.00	0	6,440
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		421.00000	451,000	17.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		115.00000	113,000	17.27	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		81.00000	91,000	15.57	0.00	0	5,940
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		425.00000	403,000	15.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		290.00000	273,000	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	19/09/2011	Foreign Exchange Option	6.75	Put		146.00000	161,000	15.40	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		189.00000	207,000	15.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		233.00000	219,000	15.32	0.00	0	1,980
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		191.00000	188,000	17.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		551.00000	581,000	17.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		179.00000	177,000	17.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		589.00000	620,000	17.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		203.00000	200,000	17.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		513.00000	543,000	17.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		192.00000	210,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		432.00000	417,000	15.56	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,100.00000	1,134,000	19.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		90.00000	91,000	19.94	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		309.00000	335,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		299.00000	292,000	15.81	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		476.00000	506,000	16.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		216.00000	213,000	16.85	0.00	0	500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		402.00000	389,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		346.00000	368,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		379.00000	369,000	15.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		373.00000	398,000	15.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		427.00000	413,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		321.00000	342,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		420.00000	407,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		328.00000	350,000	15.48	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		429.00000	421,000	16.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		479.00000	507,000	16.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		411.00000	403,000	16.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		511.00000	539,000	16.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		447.00000	439,000	15.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		447.00000	475,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		566.00000	555,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		455.00000	479,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		543.00000	533,000	16.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		482.00000	507,000	16.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		590.00000	578,000	15.92	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		429.00000	452,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		510.00000	538,000	16.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		521.00000	514,000	16.17	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		485.00000	481,000	17.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		766.00000	797,000	17.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		470.00000	466,000	17.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		801.00000	832,000	17.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		500.00000	496,000	16.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		731.00000	762,000	16.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		985.00000	1,018,000	17.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		404.00000	402,000	17.76	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,059.00000	1,063,000	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,163.00000	1,197,000	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,043.00000	1,047,000	18.12	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		1,197.00000	1,231,000	18.12		0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,076.00000	1,080,000	17.98		0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,130.00000	1,164,000	17.98		0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		847.00000	879,000	17.33		0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,243.00000	1,245,000	17.33		0.00	0	200
Total \$ / R Option											0.00	0	126,859
Total \$ / R											140,711,835.00	20,471	547,821
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.86250	6.89400				0.00	0	407
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.95670	6.98990				0.00	0	5
Total \$ / R MAXI Future											0.00	0	412
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		13,965.00000	13,610,000	16.71		0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		34,565.00000	37,360,000	16.71		0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		12,658.00000	12,393,000	16.99		0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		38,258.00000	41,143,000	16.99		0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		15,412.00000	14,957,000	16.43		0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		31,012.00000	33,707,000	16.43		0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		29,914.00000	29,210,000	15.81		0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		30,924.00000	33,540,000	15.81		0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		28,022.00000	27,401,000	16.02		0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		34,032.00000	36,731,000	16.02		0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		32,311.00000	31,145,000	15.61		0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		28,321.00000	30,475,000	15.61		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	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			11.08550	11.19190			4,545,055.00	410	34,392
£ / R	On	19/12/2011	Foreign Exchange Future			11.22520	11.33360			314,305.60	28	9,545
£ / R	On	19/03/2012	Foreign Exchange Future			11.37320	11.48260			0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Future			11.52900	11.64090			0.00	0	0
Total £ / R Future										4,859,360.60	438	43,937
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		200.00000	167,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		508.00000	582,000	14.62	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		186.00000	154,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		544.00000	619,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		216.00000	180,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		474.00000	545,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		160.00000	132,000	14.90	0.00	0	7,055
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		618.00000	697,000	14.90	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		80.00000	64,000	15.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		988.00000	1,079,000	15.74	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		224.00000	267,000	13.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		416.00000	352,000	13.77	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		766.00000	678,000	13.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		74.00000	93,000	13.65	0.00	0	3,600
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		445.00000	379,000	13.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		203.00000	244,000	13.76	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		317.00000	378,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		309.00000	263,000	14.06	0.00	0	1,200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		345.00000	313,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		661.00000	738,000	15.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		329.00000	299,000	15.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		695.00000	774,000	15.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		361.00000	328,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		627.00000	703,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		209.00000	190,000	16.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,075.00000	1,165,000	16.37	0.00	0	250
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		593.00000	539,000	14.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		560.00000	616,000	14.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		571.00000	520,000	14.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		588.00000	647,000	14.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		617.00000	559,000	14.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		534.00000	586,000	14.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		609.00000	572,000	15.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		818.00000	893,000	15.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		592.00000	556,000	15.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		851.00000	927,000	15.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		627.00000	589,000	15.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		786.00000	860,000	15.37	0.00	0	0
Total £ / R Option										0.00	0	17,260
Total £ / R										4,859,360.60	438	61,197
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08570	0.08550			0.00	0	12,290
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08700	0.08680			0.00	0	0
Total ¥ / R Future										0.00	0	12,290
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		625.00000	639,000	15.58	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		75.00000	69,000	15.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		168.00000	171,000	19.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		618.00000	601,000	19.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,552.00000	1,572,000	16.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	16.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.29	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,450.00000	1,141,430,000	27.29	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		819.00000	832,000	16.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		139.00000	132,000	16.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		345.00000	349,000	19.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		665.00000	649,000	19.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,688.00000	1,708,000	15.47	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	15.47	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			9.79310	9.83040			1,429,792.60	146	56,812
€ / R	On	19/12/2011	Foreign Exchange Future			9.90140	9.94010			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.01670	10.05620			0.00	0	5,000
Total € / R Future										1,429,792.60	146	66,548
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		353.00000	332,000	12.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		173.00000	189,000	12.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		323.00000	305,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		193.00000	212,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		383.00000	362,000	12.92	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		153.00000	169,000	12.92	0.00	0	1,370
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		240.00000	261,000	12.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		270.00000	254,000	12.96	0.00	0	4,960
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		667.00000	696,000	14.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		97.00000	89,000	14.70	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		598.00000	569,000	12.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		68.00000	76,000	12.86	0.00	0	4,110
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		125.00000	116,000	14.26	0.00	0	4,110
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		545.00000	573,000	14.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		447.00000	430,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		307.00000	329,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		421.00000	405,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		331.00000	354,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		474.00000	457,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		284.00000	306,000	13.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		454.00000	442,000	13.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		498.00000	525,000	13.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		435.00000	424,000	13.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		529.00000	557,000	13.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		474.00000	461,000	13.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		468.00000	494,000	13.73	0.00	0	0
Total € / R Option										0.00	0	18,140
Total € / R										1,429,792.60	146	84,688
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20350	7.26980			3,961,925.00	550	28,046
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.21940	7.28600			0.00	0	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			7.24270	7.30740			0.00	0	0
Total AU\$ / R Future							3,961,925.00	550	29,135
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		639.00000	577,000	12.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		19.00000	24,000	12.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		593.00000	532,000	12.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		23.00000	29,000	12.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		685.00000	623,000	13.03	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		15.00000	20,000	13.03	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		680.00000	622,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		44.00000	53,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		638.00000	582,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		52.00000	63,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		723.00000	664,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		37.00000	45,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		160.00000	135,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		374.00000	416,000	12.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		318.00000	283,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		261.00000	290,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		293.00000	263,000	11.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		286.00000	320,000	11.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		344.00000	308,000	11.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		237.00000	265,000	11.42	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							3,961,925.00	550	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			6.99210	7.08370				0.00	0	800
CAD/ R On 19/12/2011 Foreign Exchange Future			7.07230	7.16590				0.00	0	0
Total CAD/ R Future								0.00	0	800
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		112.00000	86,000	13.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		278.00000	344,000	13.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		98.00000	75,000	13.19		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		314.00000	383,000	13.19		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		128.00000	99,000	12.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		244.00000	307,000	12.86		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		220.00000	188,000	13.17		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		304.00000	366,000	13.17		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		202.00000	173,000	13.33		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		336.00000	401,000	13.33		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		239.00000	205,000	13.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		273.00000	333,000	13.00		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			0.03200	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			0.10720	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			8.10440	8.13030				0.00	0	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			8.22320	8.24920			0.00	0	50
Total CHF / R Future							0.00	0	1,010
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		557.00000	537,000	15.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		77.00000	83,000	15.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		519.00000	500,000	15.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		89.00000	96,000	15.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		596.00000	576,000	15.44	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		66.00000	72,000	15.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		349.00000	337,000	15.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		400.00000	414,000	15.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		330.00000	319,000	16.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		431.00000	446,000	16.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		369.00000	356,000	15.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		370.00000	383,000	15.79	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	1,010
RAIN On 19/09/2011 Foreign Exchange Future			13,944.06000	13,989.13000			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			1.06230	1.06450			0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.08060	1.08280			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		193.00000	192,000	15.91	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		548.00000	569,000	15.91	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		96.00000	97,000	17.33		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		951.00000	974,000	17.33		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		384.00000	378,000	14.63		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		239.00000	255,000	14.63		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		397.00000	399,000	15.81		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		569.00000	593,000	15.81		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		254.00000	258,000	16.89		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		926.00000	952,000	16.89		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		623.00000	619,000	14.86		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		295.00000	313,000	14.86		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								150,962,913.20	21,605	619,380
Total Options								0.00	0	162,259
Grand Total:								150,962,913.20	21,605	781,639