



Currency Derivatives Daily MTM Report

Daily summary for: 03/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.66490	6.62220			85,324,049.80	12,802	426,718
\$ / R	On	19/09/2011			6.76080	6.71710			3,704,918.40	548	119,432
\$ / R	On	19/12/2011			6.85480	6.81220			0.00	0	12,572
\$ / R	On	19/03/2012			6.95460	6.91190			0.00	0	1,240
\$ / R	On	17/09/2012			7.19110	7.14780			0.00	0	0
Total \$ / R Future									89,028,968.20	13,350	559,962
\$ / R	On	13/06/2011	7.45	Call		4.00000	4,000	17.37	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		832.00000	789,000	17.37	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		4.00000	4,000	17.65	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		882.00000	839,000	17.65	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		5.00000	5,000	17.10	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		783.00000	740,000	17.10	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		91.00000	102,000	13.25	0.00	0	650
\$ / R	On	13/06/2011	6.70	Put		169.00000	137,000	13.25	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		590.00000	547,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		12.00000	12,000	16.00	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		450.00000	409,000	15.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		22.00000	24,000	15.17	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,379.00000	1,336,000	20.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.40	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,179.00000	1,136,000	19.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		1.00000	1,000	19.30	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		638.00000	595,000	16.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		10.00000	10,000	16.27	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		8.00000	8,000	16.55	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		686.00000	643,000	16.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		496.00000	454,000	15.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		18.00000	19,000	15.45	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		405.00000	364,000	14.90	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		27.00000	29,000	14.90	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		735.00000	692,000	16.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		7.00000	7,000	16.82	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		362.00000	321,000	14.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		34.00000	36,000	14.62	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		110.00000	123,000	12.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		138.00000	108,000	12.97	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		51.00000	55,000	14.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		279.00000	240,000	14.07	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		319.00000	280,000	14.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		41.00000	45,000	14.35	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		195.00000	221,000	13.78	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		73.00000	56,000	13.78	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		240.00000	203,000	13.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		62.00000	68,000	13.80	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		203.00000	168,000	13.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		75.00000	83,000	13.52	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		35.00000	35,000	20.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,368.00000	1,324,000	20.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		33.00000	33,000	20.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,416.00000	1,372,000	20.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		37.00000	38,000	20.23	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,320.00000	1,277,000	20.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,130.00000	1,087,000	19.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		47.00000	48,000	19.30	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		82.00000	85,000	17.44	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		765.00000	724,000	17.44	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		212.00000	225,000	14.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		295.00000	264,000	14.65	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		180.00000	191,000	15.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		363.00000	330,000	15.12	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		809.00000	768,000	17.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		76.00000	79,000	17.67	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		945.00000	903,000	18.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		62.00000	64,000	18.37	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		251.00000	271,000	14.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		234.00000	210,000	14.42	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		187.00000	165,000	14.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		304.00000	326,000	14.43	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		513.00000	476,000	16.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		130.00000	137,000	16.05	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,086.00000	3,042,000	24.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		3.00000	3,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		174.00000	180,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		712.00000	675,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		165.00000	170,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		753.00000	715,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		184.00000	190,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		672.00000	635,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		293.00000	271,000	14.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		355.00000	376,000	14.88	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		350.00000	364,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		474.00000	445,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		333.00000	347,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		507.00000	478,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		367.00000	382,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		441.00000	413,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		362.00000	377,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		450.00000	422,000	15.31	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		511.00000	530,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		563.00000	539,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		493.00000	512,000	16.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		595.00000	571,000	16.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		530.00000	552,000	15.83	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		532.00000	511,000	15.83	0.00	0	0
Total \$ / R Option										0.00	0	145,140
Total \$ / R										89,028,968.20	13,350	705,102
\$ / R MAXOn	13/06/2011	Foreign Exchange Future			6.66490	6.62220				0.00	0	284
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			6.76080	6.71710				0.00	0	0
Total \$ / R MAXI Future										0.00	0	284
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			2,237.00000	2,370,000	15.17	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			45,017.00000	40,880,000	15.17	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			1,822.00000	1,911,000	15.45	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			49,602.00000	45,421,000	15.45	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			2,747.00000	2,937,000	14.90	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			40,527.00000	36,447,000	14.90	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			663.00000	662,000	16.82	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			73,443.00000	69,172,000	16.82	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			13,016.00000	13,683,000	16.05	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			51,306.00000	47,603,000	16.05	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			12,024.00000	12,616,000	16.28	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			55,314.00000	51,536,000	16.28	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			14,101.00000	14,851,000	15.82	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			47,391.00000	43,771,000	15.82	0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	344

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			10.98110	11.03680			153,845,211.00	14,010	25,822
£ / R	On	19/09/2011	Foreign Exchange Future			11.12330	11.17890			111,233.00	10	29,935
£ / R	On	19/12/2011	Foreign Exchange Future			11.26070	11.31830			56,303.50	5	993
Total £ / R Future										154,012,747.50	14,025	56,750
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		24.00000	17,000	15.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		837.00000	886,000	15.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		21.00000	15,000	15.43	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		884.00000	934,000	15.43	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		28.00000	20,000	15.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		791.00000	839,000	15.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		374.00000	326,000	12.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		87.00000	95,000	12.99	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		481.00000	521,000	13.88	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		68.00000	52,000	13.88	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		53.00000	40,000	14.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		566.00000	609,000	14.22	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		19.00000	13,000	15.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		932.00000	982,000	15.60	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		273.00000	249,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		594.00000	626,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		258.00000	235,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		629.00000	662,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		289.00000	263,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		560.00000	590,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		231.00000	210,000	15.07	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		702.00000	737,000	15.07	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		141.00000	127,000	16.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,062.00000	1,104,000	16.08	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		301.00000	319,000	13.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		480.00000	442,000	13.84	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		397.00000	372,000	15.02	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		729.00000	761,000	15.02	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		382.00000	357,000	15.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		764.00000	796,000	15.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		413.00000	387,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		695.00000	726,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		258.00000	240,000	16.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,140.00000	1,179,000	16.05	0.00	0	250
Total £ / R Option										0.00	0	7,680
Total £ / R										154,012,747.50	14,025	64,430
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08250	0.08150			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08370	0.08270			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		86.00000	105,000	18.41	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		436.00000	355,000	18.41	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		6.00000	7,000	21.82	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,356.00000	1,257,000	21.82	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		668.00000	760,000	17.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		18.00000	10,000	17.55	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	0.08	Call		489.00000	547,000	16.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		219.00000	177,000	16.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		164.00000	182,000	19.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		894.00000	812,000	19.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,279.00000	1,377,000	15.02	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		9.00000	7,000	15.02	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			9.87540	9.81950			108,629.40	11	17,004
€ / R	On	19/09/2011	Foreign Exchange Future			9.98550	9.92970			0.00	0	51,077
€ / R	On	19/12/2011	Foreign Exchange Future			10.09020	10.03760			0.00	0	2,000
Total € / R Future										108,629.40	11	70,081
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		168.00000	192,000	11.49	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		149.00000	117,000	11.49	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		147.00000	162,000	11.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		178.00000	137,000	11.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		197.00000	224,000	11.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		128.00000	99,000	11.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		479.00000	514,000	13.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		199.00000	179,000	13.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		448.00000	482,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		218.00000	197,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		510.00000	547,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		180.00000	162,000	13.18	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		261.00000	236,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		391.00000	421,000	13.13	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		652.00000	605,000	14.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		182.00000	190,000	14.34	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		559.00000	588,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		321.00000	298,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		532.00000	559,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		344.00000	319,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		587.00000	617,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		299.00000	277,000	13.56	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										108,629.40	11	77,261
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.22500	7.21330			0.00	0	12,686
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23720	7.22360			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.25120	7.24100			0.00	0	150
Total AU\$ / R Future										0.00	0	21,656
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		566.00000	577,000	11.94	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		3.00000	2,000	11.94	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		517.00000	528,000	11.73	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		4.00000	3,000	11.73	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		615.00000	626,000	12.16	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		2.00000	1,000	12.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		606.00000	617,000	11.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		32.00000	30,000	11.69	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		562.00000	573,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		38.00000	36,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		650.00000	662,000	11.78		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		26.00000	25,000	11.78		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		660.00000	667,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		69.00000	66,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		620.00000	627,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		79.00000	76,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		700.00000	707,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		59.00000	56,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	21,656
CAD/ R On 13/06/2011 Foreign Exchange Future			6.99710	6.97250				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.07950	7.05450				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		143.00000	154,000	10.57		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		71.00000	57,000	10.57		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		111.00000	121,000	10.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		89.00000	74,000	10.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		178.00000	191,000	10.92		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		56.00000	44,000	10.92		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		128.00000	134,000	11.80		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		324.00000	305,000	11.80		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		114.00000	119,000	11.95		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		360.00000	340,000	11.95	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		144.00000	150,000	11.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		290.00000	271,000	11.64	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			7.74440	7.62670			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.85900	7.73920			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		545.00000	654,000	16.23	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		18.00000	10,000	16.23	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		499.00000	606,000	16.01	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		22.00000	12,000	16.01	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		591.00000	702,000	16.45	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		14.00000	8,000	16.45	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		329.00000	395,000	14.60	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		240.00000	186,000	14.60	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		304.00000	367,000	14.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		265.00000	208,000	14.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		356.00000	426,000	14.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		217.00000	167,000	14.57	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	900
RAIN	On	13/06/2011	Foreign Exchange Future			13,756.52000	13,678.64000			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		1,786.00000	2,565,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		1,786.00000	2,565,000			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		1,787.00000	2,565,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1.00000	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			1.02790	1.02220				0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.04760	1.04170				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		89.00000	95,000	13.29		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		367.00000	316,000	13.29		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		24.00000	23,000	15.24		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		802.00000	744,000	15.24		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		303.00000	335,000	11.68		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		81.00000	56,000	11.68		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		191.00000	202,000	15.60		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		774.00000	726,000	15.60		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		111.00000	117,000	16.94		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,194.00000	1,141,000	16.94		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		335.00000	356,000	14.26		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		418.00000	380,000	14.26		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							243,150,345.10	27,386	726,551
Total Options							0.00	0	160,060
Grand Total:							243,150,345.10	27,386	886,611