

Currency Derivatives Daily MTM Report

Daily summary for: 13/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			7.02500	6.96960			207,574,700.00	29,548	388,143
\$ / R	On	19/09/2011			7.12730	7.06920			17,240,938.70	2,419	118,282
\$ / R	On	19/12/2011			7.22790	7.16760			346,939.20	48	20,219
\$ / R	On	19/03/2012			7.33580	7.27160			0.00	0	1,240
\$ / R	On	17/09/2012			7.57220	7.50660			0.00	0	0
Total \$ / R Future									225,162,577.90	32,015	527,884
\$ / R	On	13/06/2011	7.45	Call		17.00000	21,000	17.18	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		497.00000	446,000	17.18	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		13.00000	17,000	17.47	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		543.00000	492,000	17.47	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		21.00000	26,000	16.89	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		451.00000	401,000	16.89	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		305.00000	352,000	16.34	172,480.00	490	450
\$ / R	On	13/06/2011	6.70	Put		35.00000	27,000	16.34	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		278.00000	236,000	15.72	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		48.00000	61,000	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		167.00000	134,000	14.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		87.00000	109,000	14.85	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,032.00000	977,000	20.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		2.00000	2,000	20.37	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		834.00000	780,000	19.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		4.00000	5,000	19.21	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		319.00000	275,000	16.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		39.00000	50,000	16.02	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		31.00000	40,000	16.31	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		361.00000	315,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		202.00000	165,000	15.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		72.00000	90,000	15.14	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		136.00000	107,000	14.56	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		106.00000	132,000	14.56	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		405.00000	358,000	16.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		25.00000	33,000	16.60	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		108.00000	87,000	14.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		128.00000	162,000	14.86	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		347.00000	396,000	16.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		27.00000	21,000	16.63	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		191.00000	231,000	15.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		71.00000	56,000	15.45	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		88.00000	70,000	15.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		158.00000	195,000	15.16	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		482.00000	535,000	17.52	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		12.00000	10,000	17.52	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		56.00000	45,000	15.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		226.00000	270,000	15.75	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		45.00000	35,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		265.00000	310,000	16.04	54,250.00	175	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		61.00000	67,000	19.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,042.00000	990,000	19.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		57.00000	63,000	19.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,088.00000	1,036,000	19.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		65.00000	71,000	19.29	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		996.00000	944,000	19.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		815.00000	766,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		84.00000	93,000	18.36	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		151.00000	168,000	16.49	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		482.00000	441,000	16.49	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		405.00000	447,000	15.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		136.00000	120,000	15.16	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		343.00000	381,000	15.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		174.00000	154,000	15.13	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		521.00000	479,000	16.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		140.00000	156,000	16.72	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		643.00000	597,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		112.00000	124,000	17.42	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		473.00000	519,000	15.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		104.00000	92,000	15.18	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		78.00000	68,000	15.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		547.00000	595,000	15.21	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		272.00000	241,000	15.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		241.00000	268,000	15.09	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,737.00000	2,680,000	24.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		6.00000	7,000	24.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		407.00000	369,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		176.00000	196,000	16.02	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		276.00000	299,000	15.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		458.00000	421,000	15.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		261.00000	282,000	15.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		493.00000	454,000	15.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		292.00000	316,000	15.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		424.00000	388,000	15.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		158.00000	142,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		576.00000	620,000	15.12	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		531.00000	570,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		295.00000	270,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		504.00000	543,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		318.00000	293,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		559.00000	599,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		273.00000	249,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		551.00000	591,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		279.00000	255,000	15.21	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		702.00000	740,000	15.59	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		395.00000	368,000	15.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		677.00000	713,000	15.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		420.00000	391,000	15.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		728.00000	767,000	15.52	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		371.00000	345,000	15.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		445.00000	416,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		652.00000	688,000	15.72	0.00	0	11,000
Total \$ / R Option										226,730.00	665	161,965
Total \$ / R										225,389,307.90	32,680	689,849
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				7.02500	6.96960			0.00	0	287
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.12730	7.06920			0.00	0	0
Total \$ / R MAXI Future										0.00	0	287
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			8,745.00000	10,944,000	14.85	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			16,785.00000	13,444,000	14.85	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			7,173.00000	9,042,000	15.14	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			20,213.00000	16,542,000	15.14	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			10,606.00000	13,165,000	14.56	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			13,646.00000	10,665,000	14.56	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			2,539.00000	3,271,000	16.60	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			40,579.00000	35,771,000	16.60	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			24,122.00000	26,831,000	15.09	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			27,202.00000	24,101,000	15.09	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			22,286.00000	24,808,000	15.32	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			30,366.00000	27,078,000	15.32	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		26,111.00000	29,426,000	15.10		0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Put		24,191.00000	21,696,000	15.10		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	347
£ / R	On 13/06/2011	Foreign Exchange Future			11.38870	11.33500				1,343,866.60	118	29,762
£ / R	On 19/09/2011	Foreign Exchange Future			11.53750	11.47970				461,500.00	40	29,885
£ / R	On 19/12/2011	Foreign Exchange Future			11.68200	11.62180				0.00	0	993
Total £ / R Future										1,805,366.60	158	60,640
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		47.00000	55,000	15.50		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		562.00000	516,000	15.50		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		41.00000	48,000	15.68		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		606.00000	559,000	15.68		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		53.00000	63,000	15.31		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		518.00000	474,000	15.31		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		613.00000	662,000	15.48		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		28.00000	23,000	15.48		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		251.00000	218,000	14.02		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		136.00000	157,000	14.02		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		105.00000	122,000	14.39		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		320.00000	283,000	14.39		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		35.00000	42,000	15.86		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Put		650.00000	603,000	15.86		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		386.00000	418,000	14.59		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		406.00000	381,000	14.59		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		366.00000	394,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		436.00000	407,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		407.00000	443,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		377.00000	356,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		328.00000	354,000	14.84	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		498.00000	467,000	14.84	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		202.00000	219,000	15.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		822.00000	782,000	15.86	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		188.00000	175,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		668.00000	712,000	14.43	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		520.00000	551,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		548.00000	519,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		501.00000	528,000	14.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		579.00000	546,000	14.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		541.00000	574,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		519.00000	492,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		342.00000	360,000	15.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		920.00000	878,000	15.78	0.00	0	250
Total £ / R Option										0.00	0	7,880
Total £ / R										1,805,366.60	158	68,520
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08700	0.08630			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08830	0.08760			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		248.00000	293,000	17.48	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		118.00000	93,000	17.48	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		18.00000	21,000	21.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		888.00000	821,000	21.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,131.00000	1,200,000	18.24	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		1.00000	0,000	18.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		831.00000	886,000	15.51	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		71.00000	56,000	15.51	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		291.00000	313,000	18.57	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		531.00000	483,000	18.57	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,766.00000	1,836,000	18.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	6,000	18.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.15	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,240.00000	1,141,170,000	25.15	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			9.98340	9.89280			12,539,150.40	1,256	20,167
€ / R	On	19/09/2011	Foreign Exchange Future			10.09690	10.00260			1,262,112.50	125	51,402
€ / R	On	19/12/2011	Foreign Exchange Future			10.20530	10.10890			0.00	0	2,000
Total € / R Future										13,801,262.90	1,381	73,569
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		203.00000	268,000	13.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		110.00000	85,000	13.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		173.00000	234,000	13.73	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		130.00000	101,000	13.73	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		235.00000	304,000	14.06	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		92.00000	71,000	14.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		523.00000	594,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		170.00000	147,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		491.00000	560,000	13.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		188.00000	163,000	13.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		556.00000	629,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		153.00000	132,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		228.00000	198,000	13.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		431.00000	495,000	13.80	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		593.00000	530,000	14.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		196.00000	227,000	14.77	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		597.00000	661,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		288.00000	256,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		568.00000	630,000	13.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		309.00000	275,000	13.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		626.00000	692,000	13.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		267.00000	237,000	13.79	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										13,801,262.90	1,381	80,749
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.43840	7.38260			1,487,680.00	200	15,696
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.44460	7.38410			3,722,300.00	500	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.45920	7.39910			1,118,880.00	150	50
Total AU\$ / R Future										6,328,860.00	850	25,261
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		733.00000	789,000	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		683.00000	739,000	14.10		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		0.00000	1,000	14.10		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		783.00000	839,000	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		747.00000	804,000	11.41		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		13.00000	9,000	11.41		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		700.00000	757,000	11.37		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		16.00000	12,000	11.37		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		794.00000	852,000	11.45		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		10.00000	7,000	11.45		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		780.00000	834,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		31.00000	25,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		736.00000	789,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		37.00000	30,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		824.00000	880,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		25.00000	21,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								6,328,860.00	850	25,261
CAD/ R On 13/06/2011 Foreign Exchange Future			7.25770	7.19230				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.34340	7.27460				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		316.00000	375,000	14.61		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		24.00000	17,000	14.61		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	330,000	14.26		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		32.00000	22,000	14.26		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		361.00000	421,000	14.97		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		19.00000	13,000	14.97		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		215.00000	259,000	12.11		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		190.00000	166,000	12.11		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		193.00000	231,000	12.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		218.00000	188,000	12.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		243.00000	290,000	12.20		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		168.00000	147,000	12.20		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			7.91570	7.86880				0.00	0	1,083
CHF / R On 19/09/2011 Foreign Exchange Future			8.03460	7.98490				0.00	0	50
Total CHF / R Future								0.00	0	1,133
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		773.00000	819,000	18.43		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		4.00000	3,000	18.43		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		724.00000	770,000	18.17		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		5.00000	4,000	18.17		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		822.00000	868,000	18.70		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		3.00000	2,000	18.70		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		473.00000	508,000	14.71		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		138.00000	123,000	14.71		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		441.00000	474,000	14.77		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		156.00000	139,000	14.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		506.00000	542,000	14.65		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		121.00000	107,000	14.65		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	1,133
RAIN On 13/06/2011 Foreign Exchange Future			14,220.61000	14,105.36000				0.00	0	0
Total RAIN Future								0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Call		6,054.00000	7,206,000			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		6,054.00000	7,206,000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.01	Put		1.00000	0,000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13499.99	Call		6,054.00000	7,206,000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13499.99	Put		0.00000	0,000			0.00	0	0
Total RAIN Option								0.00	0	0
Total RAIN								0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.08140	1.07310				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.10160	1.09270				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		307.00000	370,000	13.57		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		76.00000	56,000	13.57		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		89.00000	111,000	15.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		358.00000	297,000	15.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		740.00000	822,000	15.54		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		9.00000	8,000	15.54		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		355.00000	397,000	14.90	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		428.00000	381,000	14.90	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		209.00000	232,000	16.19	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		782.00000	716,000	16.19	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		607.00000	674,000	14.03	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		180.00000	158,000	14.03	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							247,098,067.40	34,404	705,692
Total Options							226,730.00	665	177,085
Grand Total:							247,324,797.40	35,069	882,777