

Currency Derivatives Daily MTM Report

Daily summary for: 23/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			7.03900	6.93820			162,607,939.00	23,101	374,984
\$ / R	On	19/09/2011			7.14040	7.03890			25,119,927.20	3,518	168,842
\$ / R	On	19/12/2011			7.23880	7.13640			22,150,728.00	3,060	28,056
\$ / R	On	19/03/2012			7.34410	7.24030			3,672,050.00	500	1,826
\$ / R	On	17/09/2012			7.57830	7.47390			0.00	0	0
Total \$ / R Future									213,550,644.20	30,179	573,708
\$ / R	On	13/06/2011	7.45	Call		9.00000	13,000	17.86	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		521.00000	424,000	17.86	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		7.00000	11,000	18.28	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		569.00000	472,000	18.28	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		11.00000	17,000	17.44	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		473.00000	378,000	17.44	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		269.00000	355,000	17.29	319,500.00	900	450
\$ / R	On	13/06/2011	6.70	Put		31.00000	16,000	17.29	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		292.00000	207,000	15.77	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		30.00000	46,000	15.77	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		173.00000	103,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		61.00000	92,000	14.52	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,063.00000	962,000	22.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	22.45	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		864.00000	764,000	20.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	3,000	20.78	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		335.00000	247,000	16.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		23.00000	36,000	16.19	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		18.00000	28,000	16.61	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		380.00000	289,000	16.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		210.00000	134,000	14.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		48.00000	73,000	14.94	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		138.00000	82,000	14.92	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		76.00000	121,000	14.92	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		426.00000	333,000	17.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		14.00000	22,000	17.03	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		107.00000	64,000	15.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		95.00000	153,000	15.31	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		312.00000	401,000	17.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		24.00000	12,000	17.69	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		155.00000	227,000	16.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		67.00000	38,000	16.10	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		86.00000	50,000	15.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		124.00000	189,000	15.71	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		448.00000	544,000	18.87	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		10.00000	5,000	18.87	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		53.00000	29,000	16.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		191.00000	268,000	16.50	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		41.00000	22,000	16.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		229.00000	311,000	16.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		51.00000	60,000	19.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,062.00000	970,000	19.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		48.00000	56,000	19.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,109.00000	1,016,000	19.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		55.00000	64,000	19.20	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,016.00000	924,000	19.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		833.00000	746,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		72.00000	86,000	18.23	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		133.00000	159,000	16.29	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		494.00000	419,000	16.29	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		377.00000	447,000	15.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		138.00000	107,000	15.05	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		316.00000	380,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		177.00000	140,000	15.06	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		534.00000	457,000	16.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		123.00000	147,000	16.53	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		658.00000	576,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		97.00000	116,000	17.26	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		444.00000	520,000	15.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		105.00000	80,000	15.05	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	58,000	15.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		517.00000	598,000	15.04	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		279.00000	225,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		218.00000	265,000	15.07	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,766.00000	2,666,000	25.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		5.00000	6,000	25.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		418.00000	348,000	15.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		157.00000	188,000	15.80	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		257.00000	294,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		471.00000	405,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		242.00000	278,000	15.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		506.00000	439,000	15.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		272.00000	312,000	15.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		436.00000	373,000	15.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		163.00000	133,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		549.00000	622,000	15.14	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		506.00000	570,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		302.00000	262,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		480.00000	542,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		326.00000	284,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		533.00000	600,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		279.00000	242,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		525.00000	591,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		285.00000	247,000	15.24	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		676.00000	739,000	15.61	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		402.00000	361,000	15.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		652.00000	712,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		428.00000	384,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		702.00000	766,000	15.55	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		378.00000	338,000	15.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		454.00000	409,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		628.00000	687,000	15.73	0.00	0	11,000
Total \$ / R Option										319,500.00	900	162,165
Total \$ / R										213,870,144.20	31,079	735,873
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				7.03900	6.93820			21,117.00	3	284
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.14040	7.03890			0.00	0	40
Total \$ / R MAXI Future										21,117.00	3	324
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			6,051.00000	9,248,000	14.52	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			17,231.00000	10,348,000	14.52	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			4,786.00000	7,347,000	14.94	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			20,966.00000	13,447,000	14.94	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			7,615.00000	12,090,000	14.92	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			13,795.00000	8,190,000	14.92	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			1,442.00000	2,186,000	17.03	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			42,622.00000	33,286,000	17.03	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			21,838.00000	26,505,000	15.07	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			27,948.00000	22,465,000	15.07	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			20,092.00000	24,045,000	15.07	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			31,202.00000	25,005,000	15.07	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		23,740.00000	29,129,000	15.07		0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Put		24,850.00000	20,089,000	15.07		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										21,117.00	3	384
£ / R	On 13/06/2011	Foreign Exchange Future			11.34740	11.23570				578,717.40	51	27,868
£ / R	On 19/09/2011	Foreign Exchange Future			11.49600	11.38330				1,149,600.00	100	27,849
£ / R	On 19/12/2011	Foreign Exchange Future			11.63890	11.52430				0.00	0	993
Total £ / R Future										1,728,317.40	151	56,710
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		21.00000	28,000	15.83		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		635.00000	531,000	15.83		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		18.00000	24,000	16.09		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		682.00000	577,000	16.09		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		25.00000	33,000	15.56		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		589.00000	486,000	15.56		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		513.00000	613,000	16.02		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		27.00000	16,000	16.02		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		291.00000	207,000	13.73		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		77.00000	104,000	13.73		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		56.00000	75,000	14.25		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		370.00000	278,000	14.25		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		15.00000	20,000	16.35		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Put		729.00000	623,000	16.35		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		321.00000	370,000	14.19		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		438.00000	374,000	14.19		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		303.00000	349,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		470.00000	403,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		340.00000	394,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		407.00000	348,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		269.00000	311,000	14.53	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		536.00000	465,000	14.53	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		158.00000	184,000	15.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		875.00000	788,000	15.56	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		202.00000	167,000	14.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		585.00000	663,000	14.13	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		460.00000	510,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		586.00000	521,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		442.00000	490,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		618.00000	551,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		479.00000	533,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		555.00000	494,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		295.00000	328,000	15.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		971.00000	889,000	15.68	0.00	0	250
Total £ / R Option										0.00	0	7,880
Total £ / R										1,728,317.40	151	64,590
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08610	0.08500			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08740	0.08630			0.00	0	11,717
Total ¥ / R Future										0.00	0	12,364
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		160.00000	213,000	18.49	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		160.00000	103,000	18.49	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		5.00000	6,000	22.06	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,005.00000	896,000	22.06	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,001.00000	1,110,000	19.39	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		1.00000	0,000	19.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		723.00000	808,000	16.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		93.00000	68,000	16.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		240.00000	270,000	19.12	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		610.00000	530,000	19.12	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,637.00000	1,746,000	18.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	6,000	18.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.88	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,370.00000	1,141,260,000	25.88	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,364
€ / R	On	13/06/2011	Foreign Exchange Future			9.86980	9.81850			49,694,443.00	5,035	17,535
€ / R	On	19/09/2011	Foreign Exchange Future			9.98430	9.93130			998,430.00	100	51,227
€ / R	On	19/12/2011	Foreign Exchange Future			10.09170	10.03670			0.00	0	1,950
Total € / R Future										50,692,873.00	5,135	70,712
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		131.00000	158,000	12.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		113.00000	88,000	12.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		109.00000	128,000	12.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		141.00000	108,000	12.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		161.00000	192,000	13.06	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		93.00000	72,000	13.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		463.00000	498,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		182.00000	164,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		432.00000	465,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		201.00000	181,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		496.00000	531,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		165.00000	147,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		243.00000	221,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		374.00000	405,000	13.48	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		631.00000	590,000	14.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		162.00000	174,000	14.76	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		541.00000	574,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		304.00000	282,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		513.00000	546,000	13.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		326.00000	304,000	13.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		570.00000	604,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		283.00000	262,000	13.69	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										50,692,873.00	5,135	77,892
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.38800	7.35810			0.00	0	15,121
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.39580	7.36640			0.00	0	9,415
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.40980	7.38100			0.00	0	5
Total AU\$ / R Future										0.00	0	24,541
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		708.00000	738,000	14.91	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	0,000	14.91		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		659.00000	688,000	14.58		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		1.00000	0,000	14.58		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		758.00000	788,000	15.24		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	15.24		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		731.00000	757,000	11.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		15.00000	11,000	11.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		684.00000	710,000	11.74		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		18.00000	14,000	11.74		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		778.00000	805,000	11.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		12.00000	9,000	11.85		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		761.00000	787,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		30.00000	27,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		718.00000	742,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		37.00000	32,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		806.00000	832,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		25.00000	22,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	24,541
CAD/ R On 13/06/2011 Foreign Exchange Future			7.18260	7.11620				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.26730	7.20110				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		240.00000	296,000	14.02		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		24.00000	13,000	14.02		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		198.00000	251,000	13.60		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		32.00000	18,000	13.60		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		283.00000	342,000	14.44		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		17.00000	9,000	14.44		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		172.00000	198,000	11.47		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		221.00000	181,000	11.47		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		153.00000	177,000	11.62		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		252.00000	210,000	11.62		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		193.00000	227,000	11.60		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		192.00000	160,000	11.60		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			7.97050	7.90250				0.00	0	953
CHF / R On 19/09/2011 Foreign Exchange Future			8.09100	8.02130				0.00	0	50
Total CHF / R Future								0.00	0	1,003
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		804.00000	871,000	18.74		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		2.00000	1,000	18.74		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		754.00000	821,000	18.43		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		2.00000	1,000	18.43		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		853.00000	921,000	19.06		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		1.00000	1,000	19.06		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		489.00000	538,000	14.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		118.00000	97,000	14.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		456.00000	502,000	14.53		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		135.00000	111,000	14.53		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		524.00000	575,000	14.48		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		103.00000	84,000	14.48		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	1,003
RAIN On 13/06/2011 Foreign Exchange Future			14,136.32000	14,003.73000				0.00	0	0
Total RAIN Future								0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Call		5,037.00000	6,363,000			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		5,037.00000	6,363,000			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		5,037.00000	6,363,000			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			1.08200	1.06920				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.10170	1.08890				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		259.00000	354,000	13.69		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		67.00000	34,000	13.69		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		58.00000	85,000	15.21		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		366.00000	265,000	15.21		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		699.00000	825,000	17.61		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		7.00000	5,000	17.61		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		323.00000	378,000	14.74	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		434.00000	361,000	14.74	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		185.00000	216,000	16.11	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		796.00000	699,000	16.11	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		569.00000	657,000	13.79	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		180.00000	140,000	13.79	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							265,992,951.60	35,468	739,362
Total Options							319,500.00	900	177,285
Grand Total:							266,312,451.60	36,368	916,647