



Currency Derivatives Daily MTM Report

Daily summary for: 24/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			7.02230	7.03900			66,206,244.40	9,428	373,552
\$ / R	On	19/09/2011			7.12330	7.14040			18,805,512.00	2,640	169,532
\$ / R	On	19/12/2011			7.22050	7.23880			0.00	0	28,056
\$ / R	On	19/03/2012			7.32430	7.34410			0.00	0	1,826
\$ / R	On	17/09/2012			7.55830	7.57830			0.00	0	0
Total \$ / R Future									85,011,756.40	12,068	572,966
\$ / R	On	13/06/2011	7.45	Call		13.00000	12,000	18.42	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		424.00000	440,000	18.42	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		11.00000	10,000	18.86	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		472.00000	488,000	18.86	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		17.00000	16,000	17.99	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		378.00000	394,000	17.99	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		355.00000	338,000	16.97	0.00	0	450
\$ / R	On	13/06/2011	6.70	Put		16.00000	16,000	16.97	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		207.00000	220,000	16.25	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		46.00000	42,000	16.25	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		103.00000	113,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		92.00000	85,000	14.95	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		962.00000	979,000	23.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	23.21	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		764.00000	780,000	21.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		3.00000	2,000	21.47	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		247.00000	261,000	16.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		36.00000	33,000	16.69	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		28.00000	25,000	17.12	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		289.00000	303,000	17.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		134.00000	145,000	15.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		73.00000	67,000	15.38	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		82.00000	85,000	14.51	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		121.00000	107,000	14.51	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		333.00000	348,000	17.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		22.00000	20,000	17.56	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		64.00000	66,000	14.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		153.00000	138,000	14.92	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		401.00000	384,000	17.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		12.00000	12,000	17.38	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		227.00000	210,000	15.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		38.00000	38,000	15.74	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		50.00000	51,000	15.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		189.00000	173,000	15.33	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		544.00000	527,000	18.61	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		5.00000	5,000	18.61	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		29.00000	29,000	16.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		268.00000	251,000	16.15	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		22.00000	22,000	16.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		311.00000	294,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		60.00000	60,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		970.00000	987,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		56.00000	56,000	20.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,016.00000	1,033,000	20.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		64.00000	64,000	19.53	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		924.00000	941,000	19.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		746.00000	762,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		86.00000	85,000	18.55	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		159.00000	157,000	16.58	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		419.00000	434,000	16.58	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		447.00000	434,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		107.00000	111,000	15.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		380.00000	368,000	15.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		140.00000	145,000	15.09	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		457.00000	472,000	16.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		147.00000	145,000	16.83	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		576.00000	591,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		116.00000	114,000	17.57	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		520.00000	506,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		80.00000	83,000	15.07	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		58.00000	60,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		598.00000	583,000	15.06	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		225.00000	232,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		265.00000	255,000	15.11	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,666.00000	2,683,000	25.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		6.00000	6,000	25.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		348.00000	361,000	16.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		188.00000	184,000	16.09	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		294.00000	288,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		405.00000	418,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		278.00000	272,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		439.00000	452,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		312.00000	305,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		373.00000	385,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		133.00000	138,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		622.00000	608,000	15.13	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		570.00000	553,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		262.00000	265,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		542.00000	525,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		284.00000	287,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		600.00000	583,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		242.00000	245,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		591.00000	574,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		247.00000	250,000	15.10	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		739.00000	726,000	15.63	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		361.00000	368,000	15.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		712.00000	700,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		384.00000	392,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		766.00000	753,000	15.56	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		338.00000	345,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		409.00000	417,000	15.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		687.00000	675,000	15.77	0.00	0	11,000
Total \$ / R Option										0.00	0	162,165
Total \$ / R										85,011,756.40	12,068	735,131
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				7.02230	7.03900			0.00	0	284
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.12330	7.14040			0.00	0	40
Total \$ / R MAXI Future										0.00	0	324
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			9,248.00000	8,498,000	14.95	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			10,348.00000	11,268,000	14.95	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			7,347.00000	6,728,000	15.38	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			13,447.00000	14,498,000	15.38	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			12,090.00000	10,658,000	14.51	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			8,190.00000	8,428,000	14.51	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			2,186.00000	1,986,000	17.56	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			33,286.00000	34,756,000	17.56	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			26,505.00000	25,542,000	15.11	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			22,465.00000	23,212,000	15.11	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			24,045.00000	23,530,000	15.35	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			25,005.00000	26,200,000	15.35	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		29,129.00000	28,107,000	15.10		0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Put		20,089.00000	20,777,000	15.10		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	384
£ / R	On 13/06/2011	Foreign Exchange Future			11.36330	11.34740				1,170,419.90	103	27,868
£ / R	On 19/09/2011	Foreign Exchange Future			11.51150	11.49600				3,453,450.00	300	27,949
£ / R	On 19/12/2011	Foreign Exchange Future			11.65270	11.63890				0.00	0	993
Total £ / R Future										4,623,869.90	403	56,810
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		28.00000	29,000	16.00		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		531.00000	516,000	16.00		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		24.00000	24,000	16.27		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		577.00000	561,000	16.27		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		33.00000	34,000	15.73		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		486.00000	471,000	15.73		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		613.00000	627,000	16.25		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		16.00000	14,000	16.25		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		207.00000	195,000	13.85		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		104.00000	108,000	13.85		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		75.00000	78,000	14.39		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		278.00000	265,000	14.39		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		20.00000	21,000	16.54		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Put		623.00000	608,000	16.54		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		370.00000	380,000	14.36		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		374.00000	369,000	14.36		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		349.00000	360,000	14.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		403.00000	399,000	14.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		394.00000	405,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		348.00000	344,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		311.00000	321,000	14.71	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		465.00000	460,000	14.71	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		184.00000	191,000	15.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		788.00000	780,000	15.76	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		167.00000	164,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		663.00000	675,000	14.26	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		510.00000	517,000	14.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		521.00000	514,000	14.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		490.00000	497,000	14.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		551.00000	544,000	14.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		533.00000	541,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		494.00000	488,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		328.00000	335,000	15.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		889.00000	882,000	15.75	0.00	0	250
Total £ / R Option										0.00	0	7,880
Total £ / R										4,623,869.90	403	64,690
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08550	0.08610			855.00	10	637
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08680	0.08740			0.00	0	11,717
Total ¥ / R Future										855.00	10	12,354
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		213.00000	173,000	18.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		103.00000	123,000	18.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		6.00000	4,000	22.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		896.00000	954,000	22.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,110.00000	1,050,000	18.81	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	18.81	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		808.00000	757,000	16.07	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		68.00000	77,000	16.07	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		270.00000	251,000	19.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		530.00000	571,000	19.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,746.00000	1,686,000	18.33	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	6,000	18.33	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.16	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,260.00000	1,141,320,000	26.16	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										855.00	10	12,354
€ / R	On	13/06/2011	Foreign Exchange Future			9.90050	9.86980			9,058,957.50	915	17,549
€ / R	On	19/09/2011	Foreign Exchange Future			10.01420	9.98430			1,001,420.00	100	51,327
€ / R	On	19/12/2011	Foreign Exchange Future			10.12100	10.09170			202,420.00	20	1,950
Total € / R Future										10,262,797.50	1,035	70,826
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		158.00000	175,000	12.84	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		88.00000	75,000	12.84	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		128.00000	143,000	12.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		108.00000	93,000	12.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		192.00000	210,000	13.14	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		72.00000	60,000	13.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		498.00000	516,000	13.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		164.00000	152,000	13.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		465.00000	482,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		181.00000	168,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		531.00000	550,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		147.00000	136,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		221.00000	205,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		405.00000	419,000	13.35	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		590.00000	566,000	14.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		174.00000	180,000	14.61	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		574.00000	589,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		282.00000	268,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		546.00000	560,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		304.00000	289,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		604.00000	620,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		262.00000	249,000	13.61	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										10,262,797.50	1,035	78,006
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.40010	7.38800			2,220,030.00	300	15,121
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.40780	7.39580			740,780.00	100	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.42030	7.40980			0.00	0	5
Total AU\$ / R Future										2,960,810.00	400	24,641
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		738.00000	750,000	14.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	14.84		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		688.00000	700,000	14.51		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	14.51		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		788.00000	800,000	15.17		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	15.17		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		757.00000	769,000	11.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		11.00000	11,000	11.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		710.00000	722,000	11.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		14.00000	14,000	11.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		805.00000	816,000	11.92		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		9.00000	8,000	11.92		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		787.00000	796,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		27.00000	26,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		742.00000	751,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		32.00000	31,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		832.00000	841,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		22.00000	21,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		0.00000	210,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		0.00000	290,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								2,960,810.00	400	24,641
CAD/ R On 13/06/2011 Foreign Exchange Future			7.17800	7.18260				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.26260	7.26730				0.00	0	0
Total CAD/ R Future								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	6.90	Call		296.00000	289,000	13.26	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		13.00000	11,000	13.26	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		251.00000	243,000	12.87	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		18.00000	15,000	12.87	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		342.00000	335,000	13.66	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		9.00000	7,000	13.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		198.00000	195,000	11.49	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		181.00000	182,000	11.49	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		177.00000	174,000	11.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		210.00000	211,000	11.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		227.00000	223,000	11.61	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		160.00000	160,000	11.61	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			7.98900	7.97050			199,725.00	25	953
CHF / R	On	19/09/2011	Foreign Exchange Future			8.10930	8.09100			0.00	0	50
Total CHF / R Future										199,725.00	25	1,003
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		871.00000	890,000	19.39	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		1.00000	1,000	19.39	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		821.00000	840,000	19.08	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	19.08	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		921.00000	939,000	19.69	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		1.00000	0,000	19.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		538.00000	553,000	14.64	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	7.65	Put		97.00000	94,000	14.64	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		502.00000	517,000	14.68	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		111.00000	108,000	14.68	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		575.00000	590,000	14.60	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		84.00000	81,000	14.60	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										199,725.00	25	1,003
RAIN	On	13/06/2011	Foreign Exchange Future			14,134.82000	14,136.32000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		6,363.00000	6,348,000		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		6,363.00000	6,348,000		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		6,363.00000	6,348,000		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			1.08050	1.08200			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.10070	1.10170			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		354.00000	339,000	13.54	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		34.00000	34,000	13.54	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		85.00000	78,000	15.34	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		265.00000	273,000	15.34	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 13/06/2011 Foreign Exchange Option	1.00	Call		825.00000	810,000	17.34		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		5.00000	5,000	17.34		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		378.00000	374,000	14.86		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		361.00000	367,000	14.86		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		216.00000	215,000	16.29		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		699.00000	708,000	16.29		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		657.00000	649,000	13.80		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		140.00000	142,000	13.80		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								103,059,813.80	13,941	738,924
Total Options								0.00	0	177,285
Grand Total:								103,059,813.80	13,941	916,209