

Currency Derivatives Daily MTM Report

Daily summary for: 26/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			7.01470	7.06560			121,669,971.50	17,345	367,337
\$ / R	On	19/09/2011			7.11630	7.16830			23,006,997.90	3,233	169,353
\$ / R	On	19/12/2011			7.21350	7.26770			11,794,072.50	1,635	29,657
\$ / R	On	19/03/2012			7.31780	7.37400			0.00	0	1,911
\$ / R	On	17/09/2012			7.55120	7.60870			0.00	0	0
\$ / R	On	14/12/2012			7.66880	7.72570			0.00	0	0
Total \$ / R Future									156,471,041.90	22,213	568,258
\$ / R	On	13/06/2011	7.45	Call		15.00000	10,000	18.87	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		399.00000	445,000	18.87	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		12.00000	8,000	19.34	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		446.00000	493,000	19.34	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		19.00000	13,000	18.40	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		353.00000	398,000	18.40	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		377.00000	328,000	16.81	0.00	0	450
\$ / R	On	13/06/2011	6.70	Put		11.00000	13,000	16.81	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		185.00000	222,000	16.51	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	7.20	Call		51.00000	37,000	16.51	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		87.00000	112,000	15.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		103.00000	77,000	15.09	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		935.00000	986,000	24.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	24.06	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		737.00000	787,000	22.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		3.00000	2,000	22.17	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		224.00000	263,000	16.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		40.00000	28,000	16.98	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		31.00000	22,000	17.45	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		265.00000	307,000	17.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		116.00000	146,000	15.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		82.00000	61,000	15.57	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		68.00000	83,000	14.62	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		134.00000	98,000	14.62	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		308.00000	352,000	17.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		24.00000	17,000	17.93	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		52.00000	64,000	14.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		168.00000	129,000	14.99	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		424.00000	374,000	17.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		8.00000	9,000	17.18	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		245.00000	200,000	15.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		29.00000	35,000	15.72	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		39.00000	48,000	15.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		205.00000	163,000	15.35	0.00	0	2,650

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	Call		569.00000	518,000	18.27	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		3.00000	3,000	18.27	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		21.00000	26,000	16.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		287.00000	241,000	16.08	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		16.00000	19,000	16.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		332.00000	284,000	16.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		64.00000	58,000	19.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		946.00000	992,000	19.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		60.00000	55,000	20.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		992.00000	1,039,000	20.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		69.00000	62,000	19.66	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		901.00000	946,000	19.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		723.00000	767,000	18.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		91.00000	83,000	18.67	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		170.00000	154,000	16.70	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		402.00000	438,000	16.70	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		467.00000	429,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		99.00000	113,000	15.22	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		398.00000	363,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		130.00000	147,000	15.22	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		439.00000	476,000	16.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		157.00000	142,000	16.95	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		556.00000	596,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		124.00000	112,000	17.69	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		541.00000	501,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		73.00000	85,000	15.22	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		53.00000	62,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		621.00000	578,000	15.22	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		212.00000	236,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		280.00000	252,000	15.22	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,638.00000	2,689,000	25.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		6.00000	5,000	25.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		331.00000	365,000	16.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		199.00000	181,000	16.21	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		307.00000	285,000	15.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		389.00000	422,000	15.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		290.00000	269,000	16.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		422.00000	456,000	16.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		325.00000	302,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		357.00000	389,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		124.00000	139,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		642.00000	602,000	15.19	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		882.00000	926,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		150.00000	139,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		587.00000	551,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		249.00000	269,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		558.00000	523,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		270.00000	291,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		617.00000	580,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		229.00000	248,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		609.00000	572,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		235.00000	254,000	15.23	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		759.00000	722,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		350.00000	371,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		732.00000	696,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		373.00000	395,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		786.00000	749,000	15.61	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		327.00000	348,000	15.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		397.00000	420,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		706.00000	671,000	15.79	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		639.00000	611,000	16.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		613.00000	642,000	16.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		620.00000	593,000	16.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		644.00000	674,000	16.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		660.00000	630,000	16.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		584.00000	611,000	16.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		810.00000	844,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		536.00000	513,000	17.09	0.00	0	300
Total \$ / R Option										0.00	0	162,465
Total \$ / R										156,471,041.90	22,213	730,723
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.01470	7.06560			0.00	0	287
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.11630	7.16830			0.00	0	40
Total \$ / R MAXI Future										0.00	0	327
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		10,314.00000	7,743,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		8,754.00000	11,273,000	15.09		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		8,207.00000	6,056,000	15.57		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		11,647.00000	14,586,000	15.57		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		13,354.00000	9,831,000	14.62		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		6,794.00000	8,361,000	14.62		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		2,431.00000	1,694,000	17.93		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		30,871.00000	35,224,000	17.93		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		27,996.00000	25,153,000	15.22		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		21,166.00000	23,523,000	15.22		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		25,446.00000	23,161,000	15.47		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		23,616.00000	26,531,000	15.47		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		30,710.00000	27,702,000	15.22		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		18,880.00000	21,072,000	15.22		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	387
£ / R	On 13/06/2011	Foreign Exchange Future			11.46440	11.49700				343,932.00	30	27,390
£ / R	On 19/09/2011	Foreign Exchange Future			11.61610	11.64920				4,646,440.00	400	28,325
£ / R	On 19/12/2011	Foreign Exchange Future			11.75880	11.79490				0.00	0	998
Total £ / R Future										4,990,372.00	430	56,713
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		40.00000	33,000	15.01		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		393.00000	419,000	15.01		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		34.00000	27,000	15.31		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		437.00000	463,000	15.31		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		48.00000	39,000	14.71		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	11.80	Put		351.00000	375,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		754.00000	721,000	16.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		7.00000	7,000	16.65	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		115.00000	122,000	12.64	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		162.00000	136,000	12.64	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		113.00000	96,000	13.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		166.00000	182,000	13.23	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		28.00000	23,000	15.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		481.00000	509,000	15.60	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		446.00000	427,000	14.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		297.00000	311,000	14.07	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		420.00000	401,000	14.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		321.00000	335,000	14.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		474.00000	454,000	14.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		275.00000	288,000	14.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		370.00000	355,000	14.19	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		371.00000	389,000	14.19	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		220.00000	209,000	15.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		671.00000	693,000	15.21	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		121.00000	130,000	14.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		770.00000	746,000	14.03	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		585.00000	565,000	14.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		440.00000	456,000	14.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		561.00000	540,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		466.00000	481,000	14.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		611.00000	590,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		416.00000	431,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		374.00000	359,000	15.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		779.00000	800,000	15.35	0.00	0	250
Total £ / R Option										0.00	0	7,880
Total £ / R										4,990,372.00	430	64,593
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08620	0.08620			0.00	0	637
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08750	0.08750			0.00	0	11,717
Total ¥ / R Future										0.00	0	12,354
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		214.00000	212,000	18.94	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		94.00000	92,000	18.94	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		5.00000	4,000	22.50	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		885.00000	884,000	22.50	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,120.00000	1,120,000	19.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	19.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		814.00000	813,000	15.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		64.00000	63,000	15.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		271.00000	269,000	19.12	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		521.00000	519,000	19.12	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,755.00000	1,755,000	18.88	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		5.00000	5,000	18.88	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.99	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,250.00000	1,141,250,000	25.99	0.00	0	0
Total ¥ / 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 ¥ / R										0.00	0	12,354
€ / R	On	13/06/2011	Foreign Exchange Future			9.88400	9.94170			69,188.00	7	17,586
€ / R	On	19/09/2011	Foreign Exchange Future			10.00040	10.05850			61,002,440.00	6,100	53,327
€ / R	On	19/12/2011	Foreign Exchange Future			10.10930	10.16980			101,093.00	10	1,950
Total € / R Future										61,172,721.00	6,117	72,863
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		202.00000	160,000	12.96	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		60.00000	76,000	12.96	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		167.00000	128,000	12.64	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		75.00000	94,000	12.64	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		240.00000	195,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		48.00000	61,000	13.28	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		544.00000	504,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		136.00000	154,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		510.00000	472,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		152.00000	172,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		579.00000	539,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		121.00000	139,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		187.00000	210,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		445.00000	410,000	13.43	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		532.00000	574,000	14.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		190.00000	174,000	14.68	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		617.00000	580,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		247.00000	271,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		587.00000	551,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		267.00000	292,000	13.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		648.00000	610,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		228.00000	251,000	13.60	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										61,172,721.00	6,117	80,043
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.41710	7.42160			0.00	0	14,835
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.42880	7.43080			1,485,760.00	200	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.44200	7.44540			0.00	0	5
Total AU\$ / R Future										1,485,760.00	200	24,355
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		772.00000	767,000	15.06	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	15.06	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		722.00000	717,000	14.71	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	14.71	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		822.00000	817,000	15.41	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	15.41	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		790.00000	789,000	11.98	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		9.00000	10,000	11.98	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		743.00000	741,000	11.90	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		12.00000	12,000	11.90	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		838.00000	837,000	12.06	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		7.00000	8,000	12.06	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		819.00000	815,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		24.00000	23,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		774.00000	770,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		29.00000	28,000	11.00	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 19/12/2011 Foreign Exchange Option	6.60	Call		864.00000	861,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		19.00000	19,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		221.00000	219,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		276.00000	277,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,485,760.00	200	24,355
CAD/ R On 13/06/2011 Foreign Exchange Future			7.14710	7.22840				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.23270	7.31500				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		336.00000	259,000	13.45		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		8.00000	12,000	13.45		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		289.00000	215,000	13.08		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		11.00000	18,000	13.08		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		383.00000	305,000	13.83		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		5.00000	8,000	13.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		226.00000	182,000	11.72		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		161.00000	199,000	11.72		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		198.00000	162,000	11.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		183.00000	229,000	11.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		256.00000	209,000	11.82		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		141.00000	176,000	11.82		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			8.07950	8.08560				428,213.50	53	900

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 Future			8.20220	8.20910			0.00	0	50
Total CHF / R Future										428,213.50	53	950
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		986.00000	980,000	18.16	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		0.00000	1,000	18.16	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		936.00000	930,000	17.89	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		0.00000	1,000	17.89	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		1,036.00000	1,030,000	18.43	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		0.00000	1,000	18.43	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		627.00000	623,000	14.49	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		68.00000	71,000	14.49	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		588.00000	584,000	14.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		79.00000	82,000	14.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		667.00000	663,000	14.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		58.00000	61,000	14.46	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										428,213.50	53	950
RAIN	On	13/06/2011	Foreign Exchange Future			14,148.25000	14,223.00000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		7,230.00000	6,483,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		7,230.00000	6,482,000		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		7,230.00000	6,483,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Option								0.00	0	0
Total RAIN								0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.08100	1.08820				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.10060	1.10810				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		402.00000	338,000	13.50		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		20.00000	28,000	13.50		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		98.00000	73,000	15.39		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		216.00000	263,000	15.39		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		885.00000	814,000	17.73		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		3.00000	4,000	17.73		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		408.00000	373,000	14.95		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		327.00000	367,000	14.95		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		234.00000	212,000	16.32		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		653.00000	706,000	16.32		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		703.00000	650,000	13.98		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		122.00000	144,000	13.98		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								224,548,108.40	29,013	735,820
Total Options								0.00	0	177,585
Grand Total:								224,548,108.40	29,013	913,405