

Currency Derivatives Daily MTM Report

Daily summary for: 22/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.82950	6.83310			245,896,147.50	36,005	363,171
\$ / R	On	19/12/2011			6.92320	6.92700			17,723,392.00	2,560	47,489
\$ / R	On	19/03/2012			7.02260	7.02600			596,921.00	85	13,373
\$ / R	On	18/06/2012			7.12960	7.13170			0.00	0	2,000
\$ / R	On	17/09/2012			7.24130	7.24340			0.00	0	0
\$ / R	On	14/12/2012			7.34960	7.35180			0.00	0	0
\$ / R	On	12/12/2014			8.33680	8.33890			0.00	0	0
Total \$ / R Future									264,216,460.50	38,650	426,033
\$ / R	On	19/09/2011	8.05	Call		24.00000	23,000	22.04	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,241.00000	1,244,000	22.04	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		22.00000	22,000	22.33	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,289.00000	1,293,000	22.33	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		26.00000	25,000	21.75	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,193.00000	1,196,000	21.75	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		1,002.00000	1,004,000	20.59	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		35.00000	33,000	20.59	0.00	0	2,800

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	7.40	Call		68.00000	66,000	18.28	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		635.00000	637,000	18.28	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		222.00000	218,000	15.14	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		189.00000	189,000	15.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		179.00000	175,000	15.39	131,250.00	750	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		246.00000	246,000	15.39	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		679.00000	681,000	18.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		62.00000	60,000	18.57	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		815.00000	817,000	19.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		48.00000	46,000	19.44	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		278.00000	274,000	15.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		145.00000	145,000	15.21	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		108.00000	108,000	15.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		341.00000	337,000	15.28	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		387.00000	388,000	16.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		120.00000	117,000	16.55	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,971.00000	2,974,000	30.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	3,000	30.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		549.00000	550,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		82.00000	79,000	17.71	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		466.00000	467,000	17.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		99.00000	96,000	17.13	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		93.00000	93,000	15.32	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		376.00000	372,000	15.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		249.00000	245,000	15.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		166.00000	166,000	15.18	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		214.00000	214,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		197.00000	193,000	15.11	0.00	0	1,980
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		173.00000	170,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		596.00000	597,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		162.00000	160,000	17.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		635.00000	637,000	17.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		184.00000	181,000	16.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		557.00000	558,000	16.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		215.00000	215,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		392.00000	388,000	15.33	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,155.00000	1,158,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		82.00000	81,000	19.87	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		344.00000	345,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		271.00000	268,000	15.62	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		519.00000	520,000	16.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		196.00000	193,000	16.68	0.00	0	500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		370.00000	366,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		380.00000	379,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		350.00000	347,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		410.00000	410,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		393.00000	390,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		353.00000	353,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		386.00000	383,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		360.00000	360,000	15.43	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		403.00000	399,000	16.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		521.00000	519,000	16.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		386.00000	383,000	16.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		554.00000	553,000	16.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		420.00000	417,000	15.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		488.00000	487,000	15.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		534.00000	531,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		491.00000	490,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		513.00000	509,000	15.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		520.00000	518,000	15.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		556.00000	553,000	15.84	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		463.00000	462,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		551.00000	550,000	16.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		494.00000	491,000	16.10	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		463.00000	460,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		811.00000	810,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		449.00000	446,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		847.00000	846,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		478.00000	474,000	16.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		776.00000	774,000	16.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,034.00000	1,033,000	17.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		386.00000	383,000	17.69	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,044.00000	1,038,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,205.00000	1,201,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,028.00000	1,022,000	18.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,239.00000	1,235,000	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,061.00000	1,055,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,172.00000	1,168,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		884.00000	881,000	17.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,223.00000	1,218,000	17.21	0.00	0	200
Total \$ / R Option										131,250.00	750	134,949
Total \$ / R										264,347,710.50	39,400	560,982
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.82950	6.83310			34,147.50	5	407
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.92320	6.92700			0.00	0	15
Total \$ / R MAXI Future										34,147.50	5	422
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		12,007.00000	11,691,000	16.55	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		38,697.00000	38,741,000	16.55	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		10,891.00000	10,591,000	16.84	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		42,581.00000	42,641,000	16.84	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		13,249.00000	12,916,000	16.26	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		34,939.00000	34,966,000	16.26	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		27,133.00000	26,758,000	15.62	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		34,433.00000	34,438,000	15.62	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		25,404.00000	25,040,000	15.83	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		37,704.00000	37,720,000	15.83	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		28,988.00000	28,602,000	15.41	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		31,288.00000	31,282,000	15.41	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										34,147.50	5	422

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 Future			11.01010	11.07190			47,068,177.50	4,275	37,799
£ / R	On	19/12/2011	Foreign Exchange Future			11.14870	11.21130			100,338.30	9	9,554
£ / R	On	19/03/2012	Foreign Exchange Future			11.29520	11.35750			16,942,800.00	1,500	1,500
£ / R	On	18/06/2012	Foreign Exchange Future			11.45120	11.51210			0.00	0	0
Total £ / R Future										64,111,315.80	5,784	48,853
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		156.00000	138,000	14.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		584.00000	628,000	14.70	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		145.00000	127,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		623.00000	667,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		169.00000	149,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		547.00000	589,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		123.00000	108,000	15.02	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		701.00000	748,000	15.02	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		60.00000	51,000	15.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,088.00000	1,141,000	15.98	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		265.00000	291,000	13.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		337.00000	301,000	13.64	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		661.00000	613,000	13.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		89.00000	103,000	13.63	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		364.00000	326,000	13.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		242.00000	266,000	13.64	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		376.00000	412,000	14.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		248.00000	222,000	14.07	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		421.00000	381,000	13.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		199.00000	221,000	13.64	0.00	0	630

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	11.10	Put		316.00000	349,000	13.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		288.00000	259,000	13.85	0.00	0	630
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		297.00000	275,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		736.00000	776,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		284.00000	262,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		773.00000	813,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		312.00000	289,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		701.00000	740,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		178.00000	164,000	16.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,167.00000	1,215,000	16.30	0.00	0	250
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		528.00000	499,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		621.00000	654,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		509.00000	481,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		652.00000	686,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		547.00000	518,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		590.00000	623,000	14.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		555.00000	530,000	15.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		893.00000	929,000	15.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		539.00000	514,000	15.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		927.00000	963,000	15.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		572.00000	546,000	15.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		860.00000	895,000	15.31	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										64,111,315.80	5,784	71,153
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08530	0.08530			0.00	0	12,290

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 Future			0.08660	0.08660			0.00	0	0
Total ¥ / R Future										0.00	0	12,290
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		603.00000	602,000	15.57	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		73.00000	72,000	15.57	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		155.00000	152,000	19.48	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		625.00000	622,000	19.48	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,532.00000	1,532,000	16.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	16.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.14	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,470.00000	1,141,470,000	24.14	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		799.00000	797,000	16.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		139.00000	137,000	16.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		330.00000	328,000	19.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		670.00000	668,000	19.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,668.00000	1,668,000	15.43	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	15.43	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,290
€ / R	On	19/09/2011	Foreign Exchange Future			9.83460	9.79750			688,422.00	70	59,611
€ / R	On	19/12/2011	Foreign Exchange Future			9.94270	9.90500			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.05740	10.01820			0.00	0	5,000
Total € / R Future										688,422.00	70	69,347
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		327.00000	345,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		180.00000	160,000	12.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		298.00000	315,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		201.00000	180,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		356.00000	376,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		159.00000	141,000	12.57	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		250.00000	225,000	12.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		247.00000	260,000	12.56	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		681.00000	645,000	13.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		78.00000	80,000	13.82	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		567.00000	595,000	12.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		70.00000	60,000	12.60	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		106.00000	109,000	13.47	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		559.00000	524,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		421.00000	438,000	13.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		316.00000	295,000	13.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		396.00000	412,000	13.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		341.00000	319,000	13.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		447.00000	465,000	13.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		292.00000	272,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		432.00000	447,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		514.00000	490,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		413.00000	428,000	13.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		545.00000	521,000	13.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		451.00000	467,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		483.00000	460,000	13.41	0.00	0	0
Total € / R Option										0.00	0	23,700

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R										688,422.00	70	93,047
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18410	7.16780			21,264,936.00	2,960	25,686
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.20070	7.18460			0.00	0	1,089
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.22420	7.20680			0.00	0	0
Total AU\$ / R Future										21,264,936.00	2,960	26,775
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		543.00000	557,000	12.74	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		25.00000	23,000	12.74	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		498.00000	512,000	12.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		30.00000	28,000	12.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		588.00000	603,000	12.95	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		20.00000	19,000	12.95	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		592.00000	605,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		57.00000	54,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		552.00000	564,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		67.00000	63,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		633.00000	646,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		48.00000	45,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		121.00000	126,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		436.00000	425,000	12.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		265.00000	271,000	11.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		308.00000	297,000	11.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		246.00000	252,000	11.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		339.00000	328,000	11.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		285.00000	292,000	11.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		278.00000	268,000	11.27	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								21,264,936.00	2,960	26,775
CAD/ R On 19/09/2011 Foreign Exchange Future			7.01080	7.01120				0.00	0	800
CAD/ R On 19/12/2011 Foreign Exchange Future			7.09230	7.09230				0.00	0	0
Total CAD/ R Future								0.00	0	800
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		85.00000	78,000	12.19		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		324.00000	317,000	12.19		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		73.00000	66,000	12.33		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		362.00000	355,000	12.33		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		98.00000	91,000	12.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		287.00000	280,000	12.05		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		186.00000	182,000	12.60		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		344.00000	340,000	12.60		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		171.00000	167,000	12.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		379.00000	375,000	12.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		203.00000	199,000	12.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		311.00000	307,000	12.43		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	800
CF CANDO On 19/09/2011 Foreign Exchange Future			0.03330	0.03300				0.00	0	22,388
Total CF CANDO CAAD Future								0.00	0	22,388
Total CF CANDO CAAD								0.00	0	22,388
CF CANDO On 19/09/2011 Foreign Exchange Future			0.10010	0.10060				0.00	0	21,898

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CF CANDO CA AE Future								0.00	0	21,898
Total CF CANDO CA AE								0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			8.17360	8.10330				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.29290	8.22250				0.00	0	50
Total CHF / R Future								0.00	0	1,010
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		530.00000	585,000	15.23		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		77.00000	61,000	15.23		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		492.00000	546,000	15.21		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		89.00000	72,000	15.21		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		569.00000	626,000	15.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		66.00000	52,000	15.26		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		329.00000	354,000	15.41		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		407.00000	361,000	15.41		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		311.00000	335,000	15.56		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		439.00000	392,000	15.56		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		348.00000	377,000	15.33		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		376.00000	334,000	15.33		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	1,010
RAIN On 19/09/2011 Foreign Exchange Future			13,927.32000	13,915.92000				0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.05690	1.05810				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.07440	1.07660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		169.00000	163,000	15.79		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		588.00000	594,000	15.79		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		84.00000	80,000	17.31		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,003.00000	1,011,000	17.31		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		342.00000	333,000	14.31		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		261.00000	264,000	14.31		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		369.00000	356,000	15.53		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		603.00000	612,000	15.53		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		237.00000	227,000	16.71		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		971.00000	983,000	16.71		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		581.00000	564,000	14.48		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		315.00000	320,000	14.48		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								350,315,281.80	47,469	629,816
Total Options								131,250.00	750	180,949
Grand Total:								350,446,531.80	48,219	810,765