



Currency Derivatives Daily MTM Report

Daily summary for: 28/04/2011

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 Future			6.66060	6.74210			103,046,142.60	15,471	415,573
\$ / R	On	19/09/2011	Foreign Exchange Future			6.75780	6.84120			2,851,791.60	422	118,757
\$ / R	On	19/12/2011	Foreign Exchange Future			6.85250	6.93720			1,918,700.00	280	12,356
\$ / R	On	19/03/2012	Foreign Exchange Future			6.95310	7.03820			0.00	0	1,240
\$ / R	On	17/09/2012	Foreign Exchange Future			7.19080	7.20000			0.00	0	0
Total \$ / R Future										107,816,634.20	16,173	547,926
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		9.00000	5,000	17.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		717.00000	794,000	17.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		7.00000	4,000	17.36	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		765.00000	843,000	17.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		11.00000	7,000	16.84	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		669.00000	746,000	16.84	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		152.00000	106,000	13.20	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		110.00000	145,000	13.20	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		481.00000	554,000	15.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		23.00000	15,000	15.80	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		349.00000	416,000	15.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		41.00000	27,000	15.02	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,259.00000	1,340,000	19.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	19.96	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,060.00000	1,141,000	18.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	2,000	18.92	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		527.00000	601,000	16.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		19.00000	12,000	16.06	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		16.00000	10,000	16.32	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		574.00000	649,000	16.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		392.00000	461,000	15.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		34.00000	22,000	15.28	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		308.00000	372,000	14.76	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		50.00000	33,000	14.76	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		621.00000	697,000	16.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		13.00000	8,000	16.58	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		268.00000	329,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		60.00000	40,000	14.50	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		183.00000	127,000	12.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		91.00000	116,000	12.94	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		87.00000	60,000	13.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		195.00000	249,000	13.98	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		230.00000	288,000	14.24	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		72.00000	49,000	14.24	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		290.00000	223,000	13.67	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		48.00000	62,000	13.67	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		162.00000	212,000	13.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		104.00000	73,000	13.72	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		132.00000	177,000	13.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		124.00000	88,000	13.46	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		45.00000	39,000	20.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,254.00000	1,331,000	20.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		43.00000	37,000	20.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,302.00000	1,379,000	20.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		48.00000	41,000	20.37	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,207.00000	1,283,000	20.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,020.00000	1,094,000	19.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		61.00000	52,000	19.43	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		105.00000	90,000	17.56	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		664.00000	732,000	17.56	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		271.00000	230,000	14.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		230.00000	272,000	14.75	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		227.00000	195,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		286.00000	337,000	15.22	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		707.00000	776,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		98.00000	84,000	17.79	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		838.00000	910,000	18.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		79.00000	68,000	18.49	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		326.00000	275,000	14.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		185.00000	217,000	14.52	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		0.00000	172,000	14.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		0.00000	330,000	14.53	1,999,800.00	6,060	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		0.00000	484,000	16.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		0.00000	142,000	16.15	860,520.00	6,060	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		0.00000	3,045,000	24.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	3,000	24.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		205.00000	183,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		618.00000	681,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		194.00000	174,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		657.00000	722,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		217.00000	194,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		580.00000	642,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		242.00000	276,000	14.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		429.00000	378,000	14.89	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		404.00000	366,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		402.00000	449,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		384.00000	349,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		432.00000	482,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		428.00000	385,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		376.00000	418,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		421.00000	379,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		383.00000	426,000	15.31	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		0.00000	531,000	15.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		0.00000	540,000	15.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		0.00000	513,000	15.97	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	7.25	Put		0.00000	572,000	15.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		0.00000	553,000	15.78	7,189,000.00	13,000	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		0.00000	512,000	15.78	0.00	0	0
Total \$ / R Option										10,049,320.00	25,120	145,140
Total \$ / R										117,865,954.20	41,293	693,066
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.66060	6.74210			0.00	0	284
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.75780	6.84120			0.00	0	0
Total \$ / R MAXI Future										0.00	0	284
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		4,090.00000	2,682,000	15.02	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		34,880.00000	41,622,000	15.02	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		3,371.00000	2,189,000	15.28	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		39,161.00000	46,129,000	15.28	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		4,956.00000	3,284,000	14.76	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		30,746.00000	37,224,000	14.76	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		1,280.00000	803,000	16.58	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		62,070.00000	69,743,000	16.58	0.00	0	60
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		16,562.00000	14,179,000	16.15	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		42,442.00000	48,399,000	16.15	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		15,320.00000	13,110,000	16.39	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		46,200.00000	52,330,000	16.39	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		17,917.00000	15,346,000	15.92	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		38,797.00000	44,566,000	15.92	0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	344

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 Future			11.08030	11.08520			332,409.00	30	22,107
£ / R	On	19/09/2011	Foreign Exchange Future			11.22610	11.23170			0.00	0	29,925
£ / R	On	19/12/2011	Foreign Exchange Future			11.36500	11.37140			0.00	0	993
Total £ / R Future										332,409.00	30	53,025
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		32.00000	29,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		797.00000	799,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		28.00000	25,000	14.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		843.00000	845,000	14.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		36.00000	33,000	14.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		751.00000	753,000	14.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		417.00000	409,000	13.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		82.00000	79,000	13.11	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		451.00000	449,000	13.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		86.00000	79,000	13.52	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		67.00000	62,000	13.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		532.00000	532,000	13.84	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		25.00000	22,000	15.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		890.00000	892,000	15.11	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		296.00000	291,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		564.00000	565,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		281.00000	275,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		599.00000	599,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		312.00000	307,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		530.00000	531,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		252.00000	246,000	14.84	849,930.00	3,455	3,455

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	11.65	Put		670.00000	670,000	14.84	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		156.00000	151,000	15.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,024.00000	1,025,000	15.83	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		0.00000	283,000	13.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		0.00000	509,000	13.86	1,758,595.00	3,455	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		421.00000	415,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		700.00000	700,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		405.00000	399,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		734.00000	734,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		438.00000	432,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		667.00000	667,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		275.00000	270,000	15.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,104.00000	1,105,000	15.85	0.00	0	250
Total £ / R Option										2,608,525.00	6,910	7,680
Total £ / R										2,940,934.00	6,940	60,705
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08170	0.08250			1,634.00	20	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08300	0.08380			0.00	0	16,271
Total ¥ / R Future										1,634.00	20	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		119.00000	93,000	18.60	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		369.00000	423,000	18.60	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		11.00000	7,000	21.79	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,261.00000	1,337,000	21.79	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		764.00000	688,000	17.24	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		14.00000	18,000	17.24	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	0.08	Call		561.00000	509,000	16.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		181.00000	209,000	16.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		192.00000	172,000	20.09	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		812.00000	872,000	20.09	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,388.00000	1,308,000	14.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	14.55	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,634.00	20	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.85930	9.85150			3,056,383.00	310	16,889
€ / R	On	19/09/2011	Foreign Exchange Future			9.97300	9.96790			0.00	0	51,077
€ / R	On	19/12/2011	Foreign Exchange Future			10.07990	10.07680			0.00	0	2,000
Total € / R Future										3,056,383.00	310	69,966
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		195.00000	194,000	11.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		144.00000	135,000	11.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		167.00000	166,000	11.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		166.00000	157,000	11.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		225.00000	225,000	11.85	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		124.00000	116,000	11.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		509.00000	511,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		191.00000	188,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		477.00000	479,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		209.00000	206,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		542.00000	544,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		174.00000	171,000	13.21	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	9.80	Put		0.00000	246,000	13.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	419,000	13.12	1,504,210.00	3,590	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		0.00000	621,000	14.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		0.00000	194,000	14.47	696,460.00	3,590	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		582.00000	585,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		305.00000	305,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		553.00000	556,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		326.00000	326,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		612.00000	614,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		285.00000	284,000	13.54	0.00	0	0
Total € / R Option										2,200,670.00	7,180	7,180
Total € / R										5,257,053.00	7,490	77,146
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.23010	7.21560			1,518,321.00	210	12,686
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.24510	7.23180			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.26040	7.24990			0.00	0	150
Total AU\$ / R Future										1,518,321.00	210	21,656
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		569.00000	582,000	11.72	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		3.00000	2,000	11.72	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		520.00000	534,000	11.54	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		4.00000	4,000	11.54	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		618.00000	632,000	11.89	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		2.00000	2,000	11.89	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		614.00000	626,000	11.68	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		32.00000	31,000	11.68	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	19/09/2011	Foreign Exchange Option	6.70	Call		570.00000	582,000	11.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		38.00000	37,000	11.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		658.00000	670,000	11.77	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		26.00000	25,000	11.77	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		668.00000	676,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		68.00000	66,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		613.00000	636,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		63.00000	76,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		709.00000	717,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		59.00000	57,000	12.00	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										1,518,321.00	210	21,656
CAD/ R	On	13/06/2011	Foreign Exchange Future			7.00580	7.07880			0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.08980	7.16370			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		224.00000	168,000	10.91	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		45.00000	62,000	10.91	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		186.00000	135,000	10.58	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		57.00000	79,000	10.58	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		264.00000	205,000	11.23	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		35.00000	49,000	11.23	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		169.00000	141,000	11.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		255.00000	301,000	11.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		152.00000	126,000	11.91	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 19/09/2011 Foreign Exchange Option	7.30	Put		288.00000	336,000	11.91		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		189.00000	157,000	11.61		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		225.00000	267,000	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			7.63150	7.66950				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.74620	7.78590				0.00	0	0
Total CHF / R Future								0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		586.00000	550,000	15.72		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		17.00000	19,000	15.72		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		540.00000	505,000	15.53		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		21.00000	24,000	15.53		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		633.00000	597,000	15.91		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		14.00000	16,000	15.91		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		355.00000	335,000	14.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		219.00000	239,000	14.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		329.00000	309,000	14.76		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		243.00000	263,000	14.76		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		383.00000	361,000	14.68		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		197.00000	215,000	14.68		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	900
RAIN On 13/06/2011 Foreign Exchange Future			13,734.09000	13,796.45000				0.00	0	0
Total RAIN Future								0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		2,965.00000	2,341,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		2,964.00000	2,341,000		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		2,965.00000	2,341,000		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			1.02610	1.03480			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.04640	1.05470			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		132.00000	101,000	13.49	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		284.00000	340,000	13.49	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		40.00000	28,000	15.44	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		692.00000	767,000	15.44	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		402.00000	332,000	11.89	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		54.00000	71,000	11.89	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		228.00000	206,000	15.66	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		681.00000	742,000	15.66	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		135.00000	121,000	17.03	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,088.00000	1,157,000	17.03	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		396.00000	358,000	14.31	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		349.00000	394,000	14.31	0.00	0	0
Total YUAN/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 YUAN/R							0.00	0	0
Total Futures							112,725,381.20	16,743	710,675
Total Options							14,858,515.00	39,210	160,060
Grand Total:							127,583,896.20	55,953	870,735