



Currency Derivatives Daily MTM Report

Daily summary for: 06/05/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			6.71010	6.77960			109,039,125.00	16,250	430,015
\$ / R	On	19/09/2011	Foreign Exchange Future			6.80600	6.87710			5,941,638.00	873	120,099
\$ / R	On	19/12/2011	Foreign Exchange Future			6.89850	6.97090			7,484,872.50	1,085	15,482
\$ / R	On	19/03/2012	Foreign Exchange Future			6.99560	7.07110			0.00	0	1,240
\$ / R	On	17/09/2012	Foreign Exchange Future			7.23050	7.30750			0.00	0	0
Total \$ / R Future										122,465,635.50	18,208	566,836
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		8.00000	6,000	17.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		678.00000	746,000	17.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		6.00000	5,000	18.16	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		726.00000	795,000	18.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		9.00000	7,000	17.61	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		629.00000	697,000	17.61	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		164.00000	124,000	13.72	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		84.00000	114,000	13.72	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		442.00000	506,000	16.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		22.00000	16,000	16.50	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		311.00000	370,000	15.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		41.00000	30,000	15.66	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,221.00000	1,291,000	20.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.93	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,022.00000	1,091,000	19.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	1,000	19.83	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		488.00000	553,000	16.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		18.00000	13,000	16.77	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		14.00000	10,000	17.05	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		534.00000	600,000	17.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		353.00000	414,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		33.00000	24,000	15.94	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		270.00000	327,000	15.39	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		50.00000	37,000	15.39	111,000.00	3,000	22,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		582.00000	649,000	17.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		12.00000	9,000	17.33	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		232.00000	286,000	15.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		62.00000	46,000	15.11	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		197.00000	153,000	13.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		67.00000	93,000	13.99	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		92.00000	69,000	14.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		162.00000	209,000	14.55	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		195.00000	246,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		75.00000	56,000	14.83	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		313.00000	258,000	14.78	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		33.00000	48,000	14.78	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		131.00000	174,000	14.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		111.00000	84,000	14.28	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		103.00000	142,000	14.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		133.00000	102,000	14.00	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		44.00000	39,000	20.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,217.00000	1,283,000	20.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		41.00000	36,000	20.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,264.00000	1,330,000	20.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		46.00000	41,000	20.26	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,169.00000	1,235,000	20.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		983.00000	1,047,000	19.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		60.00000	53,000	19.33	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		107.00000	93,000	17.47	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		630.00000	687,000	17.47	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		284.00000	246,000	14.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		207.00000	240,000	14.68	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		238.00000	208,000	15.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		261.00000	302,000	15.15	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		672.00000	731,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		99.00000	87,000	17.71	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		803.00000	864,000	18.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		80.00000	70,000	18.40	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		341.00000	298,000	14.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		164.00000	192,000	14.68	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		127.00000	150,000	14.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		404.00000	356,000	14.67	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		395.00000	444,000	16.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		172.00000	150,000	16.08	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,927.00000	2,997,000	24.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	3,000	24.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		211.00000	191,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		590.00000	643,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		199.00000	181,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		628.00000	683,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		223.00000	203,000	16.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		552.00000	605,000	16.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		225.00000	254,000	15.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		446.00000	402,000	15.00	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		417.00000	380,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		382.00000	420,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		395.00000	362,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		410.00000	452,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		441.00000	400,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		356.00000	390,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		434.00000	394,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		363.00000	398,000	15.20	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		586.00000	548,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		479.00000	518,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		563.00000	527,000	15.89	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		506.00000	547,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		609.00000	570,000	15.76	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		452.00000	490,000	15.76	0.00	0	0
Total \$ / R Option										111,000.00	3,000	148,140
Total \$ / R										122,576,635.50	21,208	714,976
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.71010	6.77960			0.00	0	284
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.80600	6.87710			0.00	0	0
Total \$ / R MAXI Future										0.00	0	284
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		4,085.00000	3,021,000	15.66	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		31,125.00000	37,011,000	15.66	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		3,316.00000	2,445,000	15.94	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		35,356.00000	41,435,000	15.94	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		5,022.00000	3,728,000	15.39	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		27,062.00000	32,718,000	15.39	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		1,159.00000	852,000	17.33	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		58,199.00000	64,842,000	17.33	0.00	0	60
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		17,184.00000	14,999,000	16.08	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		39,474.00000	44,399,000	16.08	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		15,853.00000	13,832,000	16.31	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		43,143.00000	48,232,000	16.31	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		18,637.00000	16,275,000	15.85	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		35,927.00000	40,675,000	15.85	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			11.01570	11.12060			5,507,850.00	500	27,772
£ / R	On	19/09/2011	Foreign Exchange Future			11.15710	11.26420			0.00	0	29,935
£ / R	On	19/12/2011	Foreign Exchange Future			11.29080	11.39970			0.00	0	993
Total £ / R Future										5,507,850.00	500	58,700
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		27.00000	21,000	16.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		756.00000	855,000	16.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		23.00000	18,000	16.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		802.00000	902,000	16.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		30.00000	24,000	15.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		709.00000	808,000	15.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		433.00000	355,000	13.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		62.00000	89,000	13.81	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		408.00000	496,000	14.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		79.00000	62,000	14.66	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		60.00000	47,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		489.00000	581,000	15.00	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		20.00000	16,000	16.35	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		849.00000	950,000	16.35	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		302.00000	266,000	15.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		538.00000	609,000	15.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		286.00000	252,000	15.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		572.00000	645,000	15.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		320.00000	282,000	14.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		506.00000	575,000	14.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		256.00000	226,000	15.40	0.00	0	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		642.00000	719,000	15.40	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		156.00000	137,000	16.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		992.00000	1,080,000	16.40	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		268.00000	312,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		532.00000	469,000	14.30	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		426.00000	384,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		676.00000	743,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		409.00000	369,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		709.00000	778,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		443.00000	400,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		643.00000	709,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		276.00000	248,000	16.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,076.00000	1,157,000	16.13	0.00	0	250
Total £ / R Option										0.00	0	7,680
Total £ / R										5,507,850.00	500	66,380
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08320	0.08480			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08450	0.08610			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		182.00000	118,000	18.04	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		202.00000	298,000	18.04	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		15.00000	7,000	21.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,035.00000	1,187,000	21.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		983.00000	827,000	17.89	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		3.00000	7,000	17.89	0.00	0	0

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¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		713.00000	596,000	16.10	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		103.00000	146,000	16.10	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		241.00000	197,000	19.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		631.00000	747,000	19.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,616.00000	1,457,000	15.60	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	7,000	15.60	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.72640	9.90150			2,003,638.40	206	17,454
€ / R	On	19/09/2011	Foreign Exchange Future			9.83430	10.01350			2,212,717.50	225	51,177
€ / R	On	19/12/2011	Foreign Exchange Future			9.93390	10.11550			0.00	0	2,000
Total € / R Future										4,216,355.90	431	70,631
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		210.00000	120,000	12.25	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		109.00000	194,000	12.25	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		179.00000	103,000	12.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		128.00000	227,000	12.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		243.00000	139,000	12.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		92.00000	163,000	12.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		532.00000	416,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		169.00000	232,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		499.00000	388,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		186.00000	254,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		566.00000	446,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		153.00000	212,000	13.30	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		225.00000	301,000	13.28	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		438.00000	335,000	13.28	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		587.00000	721,000	15.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		200.00000	155,000	15.06	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		602.00000	494,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		287.00000	360,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		573.00000	469,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		308.00000	385,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		632.00000	521,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		267.00000	337,000	13.64	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										4,216,355.90	431	77,811
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.19910	7.19280			93,588.30	13	12,738
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20830	7.20430			720,830.00	100	8,920
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.21690	7.21600			0.00	0	200
Total AU\$ / R Future										814,418.30	113	21,858
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		545.00000	551,000	11.90	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	11.90	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		496.00000	502,000	11.68	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		3.00000	3,000	11.68	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		594.00000	600,000	12.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	12.11	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		586.00000	590,000	11.63	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		32.00000	32,000	11.63	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		543.00000	546,000	11.53		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		39.00000	38,000	11.53		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		631.00000	634,000	11.72		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		27.00000	26,000	11.72		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		637.00000	637,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		71.00000	70,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		582.00000	598,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		66.00000	81,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		677.00000	677,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		61.00000	60,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								814,418.30	113	21,858
CAD/ R On 13/06/2011 Foreign Exchange Future			6.97930	7.00900				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.06080	7.09200				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		166.00000	142,000	10.91		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		57.00000	63,000	10.91		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		132.00000	110,000	10.54		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		73.00000	81,000	10.54		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		203.00000	178,000	11.29		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		44.00000	49,000	11.29		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		140.00000	129,000	12.07		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		298.00000	318,000	12.07		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		125.00000	115,000	12.22		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		333.00000	354,000	12.22	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		157.00000	145,000	11.92	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		265.00000	284,000	11.92	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			7.67750	7.81550			0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.79050	7.93110			0.00	0	50
Total CHF / R Future							0.00	0	950
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		722.00000	590,000	16.50	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		7.00000	13,000	16.50	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		674.00000	543,000	16.25	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		9.00000	16,000	16.25	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		771.00000	637,000	16.75	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		6.00000	10,000	16.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		440.00000	355,000	14.83	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		159.00000	215,000	14.83	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		410.00000	328,000	14.87	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		179.00000	238,000	14.87	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		472.00000	383,000	14.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		141.00000	193,000	14.80	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	950
RAIN On 13/06/2011 Foreign Exchange Future			13,718.54000	13,919.94000			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		4,199.00000	2,185,000		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		4,199.00000	2,185,000		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		4,200.00000	2,186,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1.00000	1,000		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			1.03470	1.04570			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05390	1.06550			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		158.00000	118,000	13.75	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		201.00000	271,000	13.75	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		42.00000	30,000	15.76	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		585.00000	683,000	15.76	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		482.00000	391,000	12.35	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		25.00000	44,000	12.35	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		255.00000	220,000	15.66	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		600.00000	681,000	15.66	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		150.00000	128,000	17.03	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		995.00000	1,089,000	17.03	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		444.00000	387,000	14.33	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		289.00000	348,000	14.33	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							133,004,259.70	19,252	736,177
Total Options							111,000.00	3,000	163,060
Grand Total:							133,115,259.70	22,252	899,237