



Currency Derivatives Daily MTM Report

Daily summary for: 12/05/2011

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			6.96960	6.85700			403,226,208.00	57,855	399,475
\$ / R	On	19/09/2011	Foreign Exchange Future			7.06920	6.95500			20,005,836.00	2,830	118,713
\$ / R	On	19/12/2011	Foreign Exchange Future			7.16760	7.05060			32,433,390.00	4,525	20,262
\$ / R	On	19/03/2012	Foreign Exchange Future			7.27160	7.15170			0.00	0	1,240
\$ / R	On	17/09/2012	Foreign Exchange Future			7.50660	7.38710			0.00	0	0
Total \$ / R Future										455,665,434.00	65,210	539,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		10.00000	17,000	17.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		603.00000	497,000	17.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		8.00000	13,000	17.55	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		651.00000	543,000	17.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		12.00000	21,000	16.97	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		555.00000	451,000	16.97	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		216.00000	305,000	15.74	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		59.00000	35,000	15.74	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		372.00000	278,000	15.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		29.00000	48,000	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		247.00000	167,000	14.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		54.00000	87,000	14.92	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,144.00000	1,032,000	20.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	2,000	20.48	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		945.00000	834,000	19.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	4,000	19.31	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		416.00000	319,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		23.00000	39,000	16.09	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		18.00000	31,000	16.38	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		461.00000	361,000	16.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		287.00000	202,000	15.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		44.00000	72,000	15.21	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		209.00000	136,000	14.62	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		66.00000	106,000	14.62	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		508.00000	405,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		15.00000	25,000	16.67	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		174.00000	108,000	14.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		81.00000	128,000	14.33	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		254.00000	347,000	16.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		47.00000	27,000	16.02	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		120.00000	191,000	14.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		113.00000	71,000	14.90	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		142.00000	88,000	14.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		99.00000	158,000	14.61	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		379.00000	482,000	16.87	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		22.00000	12,000	16.87	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		92.00000	56,000	15.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		149.00000	226,000	15.18	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		74.00000	45,000	15.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		181.00000	265,000	15.46	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		51.00000	61,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,146.00000	1,042,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		48.00000	57,000	19.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,193.00000	1,088,000	19.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		54.00000	65,000	19.51	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,099.00000	996,000	19.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		915.00000	815,000	18.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		70.00000	84,000	18.56	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		124.00000	151,000	16.64	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		569.00000	482,000	16.64	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		333.00000	405,000	14.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		178.00000	136,000	14.97	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		278.00000	343,000	14.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		223.00000	174,000	14.97	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		610.00000	521,000	16.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		115.00000	140,000	16.88	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		737.00000	643,000	17.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		92.00000	112,000	17.60	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		395.00000	473,000	14.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		140.00000	104,000	14.97	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		107.00000	78,000	14.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		462.00000	547,000	14.98	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		343.00000	272,000	15.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		198.00000	241,000	15.20	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,850.00000	2,737,000	24.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		5.00000	6,000	24.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		0.00000	407,000	16.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		0.00000	176,000	16.16	88,000.00	500	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		238.00000	276,000	15.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		537.00000	458,000	15.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		225.00000	261,000	16.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		574.00000	493,000	16.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		252.00000	292,000	15.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		501.00000	424,000	15.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		198.00000	158,000	15.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		499.00000	576,000	15.08	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		462.00000	531,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		346.00000	295,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		437.00000	504,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		371.00000	318,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		487.00000	559,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		321.00000	273,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		480.00000	551,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		328.00000	279,000	15.23	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		636.00000	702,000	15.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		449.00000	395,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		613.00000	677,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		476.00000	420,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		660.00000	728,000	15.63	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		423.00000	371,000	15.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		0.00000	445,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		0.00000	652,000	15.82	7,172,000.00	11,000	11,000
Total \$ / R Option										7,260,000.00	11,500	162,340
Total \$ / R										462,925,434.00	76,710	702,030
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.96960		6.85700				0.00	0	287
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		7.06920		6.95500				0.00	0	0
Total \$ / R MAXI Future										0.00	0	287
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		5,398.00000	8,745,000	14.92		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		24,698.00000	16,785,000	14.92		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		4,374.00000	7,173,000	15.21		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		28,674.00000	20,213,000	15.21		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		6,641.00000	10,606,000	14.62		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		20,941.00000	13,646,000	14.62		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		1,490.00000	2,539,000	16.67		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		50,790.00000	40,579,000	16.67		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		19,831.00000	24,122,000	15.20		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		34,331.00000	27,202,000	15.20		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		18,314.00000	22,286,000	15.44		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		37,814.00000	30,366,000	15.44		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		21,482.00000	26,111,000	14.96	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		30,982.00000	24,191,000	14.96	0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	347
£ / R	On	13/06/2011	Foreign Exchange Future			11.33500	11.27810			12,547,845.00	1,107	29,792
£ / R	On	19/09/2011	Foreign Exchange Future			11.47970	11.42330			114,797.00	10	29,925
£ / R	On	19/12/2011	Foreign Exchange Future			11.62180	11.56200			0.00	0	993
Total £ / R Future										12,662,642.00	1,117	60,710
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		39.00000	47,000	15.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		611.00000	562,000	15.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		34.00000	41,000	15.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		656.00000	606,000	15.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		45.00000	53,000	15.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		567.00000	518,000	15.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		563.00000	613,000	15.02	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		35.00000	28,000	15.02	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		288.00000	251,000	13.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		116.00000	136,000	13.96	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		89.00000	105,000	14.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		361.00000	320,000	14.33	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		29.00000	35,000	15.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		701.00000	650,000	15.81	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		360.00000	386,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		437.00000	406,000	14.47	162,400.00	400	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		341.00000	366,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		468.00000	436,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		380.00000	407,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		407.00000	377,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		305.00000	328,000	14.82	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		532.00000	498,000	14.82	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		186.00000	202,000	15.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		863.00000	822,000	15.86	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		207.00000	188,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		630.00000	668,000	14.25	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		493.00000	520,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		581.00000	548,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		474.00000	501,000	14.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		612.00000	579,000	14.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		513.00000	541,000	14.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		551.00000	519,000	14.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		321.00000	342,000	15.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		959.00000	920,000	15.86	0.00	0	250
Total £ / R Option										162,400.00	400	7,880
Total £ / R										12,825,042.00	1,517	68,590
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08630	0.08450			863.00	10	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08760	0.08580			0.00	0	16,271
Total ¥ / R Future										863.00	10	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		159.00000	248,000	17.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		209.00000	118,000	17.39	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		9.00000	18,000	21.87	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,059.00000	888,000	21.87	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		952.00000	1,131,000	17.98	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		2.00000	1,000	17.98	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		692.00000	831,000	15.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		112.00000	71,000	15.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		232.00000	291,000	18.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		652.00000	531,000	18.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,588.00000	1,766,000	18.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	6,000	18.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		0.00000	1,141,240,000	25.35	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										863.00	10	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.89280	9.79890			68,210,856.00	6,895	18,993
€ / R	On	19/09/2011	Foreign Exchange Future			10.00260	9.90910			1,250,325.00	125	51,302
€ / R	On	19/12/2011	Foreign Exchange Future			10.10890	10.01170			0.00	0	2,000
Total € / R Future										69,461,181.00	7,020	72,295
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		149.00000	203,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		150.00000	110,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		128.00000	173,000	12.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		179.00000	130,000	12.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		177.00000	235,000	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		128.00000	92,000	13.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		463.00000	523,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		204.00000	170,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		433.00000	491,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		224.00000	188,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		494.00000	556,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		185.00000	153,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		267.00000	228,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		376.00000	431,000	13.54	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		663.00000	593,000	14.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		172.00000	196,000	14.84	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		538.00000	597,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		326.00000	288,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		511.00000	568,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		349.00000	309,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		566.00000	626,000	13.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		304.00000	267,000	13.73	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										69,461,181.00	7,020	79,475
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.38260	7.35620			22,147,800.00	3,000	15,796
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.38410	7.36430			36,920.50	5	9,015
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.39910	7.37510			0.00	0	200
Total AU\$ / R Future										22,184,720.50	3,005	25,011
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		707.00000	733,000	14.08	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		1.00000	0,000	14.08		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		657.00000	683,000	13.79		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		1.00000	0,000	13.79		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		757.00000	783,000	14.37		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		1.00000	0,000	14.37		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		729.00000	747,000	11.40		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		15.00000	13,000	11.40		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		683.00000	700,000	11.36		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		19.00000	16,000	11.36		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		776.00000	794,000	11.43		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		12.00000	10,000	11.43		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		758.00000	780,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		33.00000	31,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		715.00000	736,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		40.00000	37,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		803.00000	824,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		28.00000	25,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								22,184,720.50	3,005	25,011
CAD/ R On 13/06/2011 Foreign Exchange Future			7.19230	7.16240				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.27460	7.24530				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		292.00000	316,000	13.95		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		30.00000	24,000	13.95		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		251.00000	274,000	13.61	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		39.00000	32,000	13.61	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		335.00000	361,000	14.30	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		23.00000	19,000	14.30	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		204.00000	215,000	11.69	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		209.00000	190,000	11.69	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		183.00000	193,000	11.83	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		238.00000	218,000	11.83	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		231.00000	243,000	11.80	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		186.00000	168,000	11.80	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			7.86880	7.76650			1,282,614.40	163	1,083
CHF / R On 19/09/2011 Foreign Exchange Future			7.98490	7.88100			0.00	0	50
Total CHF / R Future							1,282,614.40	163	1,133
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		673.00000	773,000	17.90	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		7.00000	4,000	17.90	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		625.00000	724,000	17.64	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		9.00000	5,000	17.64	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		722.00000	822,000	18.17	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		6.00000	3,000	18.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		405.00000	473,000	14.68	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		174.00000	138,000	14.68	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		376.00000	441,000	14.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		195.00000	156,000	14.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		436.00000	506,000	14.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		155.00000	121,000	14.62	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										1,282,614.40	163	1,133
RAIN	On	13/06/2011	Foreign Exchange Future			14,105.36000	13,925.25000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,253.00000	6,054,000		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		4,252.00000	6,054,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		4,253.00000	6,054,000		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			1.07310	1.05700			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.09270	1.07630			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		205.00000	307,000	13.26	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		135.00000	76,000	13.26	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		55.00000	89,000	15.17	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		485.00000	358,000	15.17	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		584.00000	740,000	14.37	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		14.00000	9,000	14.37	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		290.00000	355,000	14.96	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		527.00000	428,000	14.96	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		170.00000	209,000	16.36	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		907.00000	782,000	16.36	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		504.00000	607,000	13.86	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		241.00000	180,000	13.86	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							561,257,454.90	76,525	716,044
Total Options							7,422,400.00	11,900	177,460
Grand Total:							568,679,854.90	88,425	893,504