

Currency Derivatives Daily MTM Report

Daily summary for: 20/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.93820	6.92090			124,734,959.60	17,978	375,920
\$ / R	On	19/09/2011			7.03890	7.02080			150,646,537.80	21,402	167,883
\$ / R	On	19/12/2011			7.13640	7.11780			142,728.00	20	25,676
\$ / R	On	19/03/2012			7.24030	7.22230			0.00	0	1,326
\$ / R	On	17/09/2012			7.47390	7.45670			0.00	0	0
Total \$ / R Future									275,524,225.40	39,400	570,805
\$ / R	On	13/06/2011	7.45	Call		9.00000	9,000	18.07	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		538.00000	521,000	18.07	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		7.00000	7,000	18.45	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		586.00000	569,000	18.45	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		12.00000	11,000	17.68	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		491.00000	473,000	17.68	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		258.00000	269,000	16.09	0.00	0	450
\$ / R	On	13/06/2011	6.70	Put		37.00000	31,000	16.09	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		309.00000	292,000	16.15	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		30.00000	30,000	16.15	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		188.00000	173,000	14.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		59.00000	61,000	14.99	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,080.00000	1,063,000	22.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	22.29	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		881.00000	864,000	20.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	2,000	20.76	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		353.00000	335,000	16.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		24.00000	23,000	16.53	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		19.00000	18,000	16.91	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		398.00000	380,000	16.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		226.00000	210,000	15.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		47.00000	48,000	15.38	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		153.00000	138,000	14.61	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		74.00000	76,000	14.61	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		444.00000	426,000	17.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		15.00000	14,000	17.30	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		121.00000	107,000	14.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		92.00000	95,000	14.23	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		300.00000	312,000	16.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		29.00000	24,000	16.47	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		149.00000	155,000	14.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		78.00000	67,000	14.97	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		98.00000	86,000	14.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		119.00000	124,000	14.60	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		433.00000	448,000	17.59	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		12.00000	10,000	17.59	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		62.00000	53,000	15.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		183.00000	191,000	15.35	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		48.00000	41,000	15.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		219.00000	229,000	15.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		51.00000	51,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,080.00000	1,062,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		48.00000	48,000	20.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,127.00000	1,109,000	20.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		55.00000	55,000	19.58	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,034.00000	1,016,000	19.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		851.00000	833,000	18.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		72.00000	72,000	18.61	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		131.00000	133,000	16.66	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		510.00000	494,000	16.66	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		368.00000	377,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		147.00000	138,000	14.95	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		309.00000	316,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		188.00000	177,000	14.95	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		550.00000	534,000	16.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		121.00000	123,000	16.90	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		675.00000	658,000	17.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		96.00000	97,000	17.63	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		433.00000	444,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		112.00000	105,000	14.95	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		84.00000	78,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		505.00000	517,000	14.95	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		293.00000	279,000	15.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		214.00000	218,000	15.20	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,784.00000	2,766,000	25.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		5.00000	5,000	25.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		433.00000	418,000	16.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		154.00000	157,000	16.17	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		253.00000	257,000	16.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		485.00000	471,000	16.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		239.00000	242,000	16.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		521.00000	506,000	16.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		268.00000	272,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		450.00000	436,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		169.00000	163,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		537.00000	549,000	15.09	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		498.00000	506,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		312.00000	302,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		473.00000	480,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		337.00000	326,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		525.00000	533,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		289.00000	279,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		518.00000	525,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		296.00000	285,000	15.19	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		671.00000	676,000	15.66	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		414.00000	402,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		646.00000	652,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		439.00000	428,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		696.00000	702,000	15.59	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		389.00000	378,000	15.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		465.00000	454,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		622.00000	628,000	15.79	0.00	0	11,000
Total \$ / R Option										0.00	0	162,165
Total \$ / R										275,524,225.40	39,400	732,970
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				6.93820	6.92090			1,387,640.00	200	287
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.03890	7.02080			0.00	0	40
Total \$ / R MAXI Future										1,387,640.00	200	327
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			5,937.00000	6,051,000	14.99	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			18,847.00000	17,231,000	14.99	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			4,729.00000	4,786,000	15.38	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			22,639.00000	20,966,000	15.38	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			7,422.00000	7,615,000	14.61	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			15,332.00000	13,795,000	14.61	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			1,479.00000	1,442,000	17.30	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			44,389.00000	42,622,000	17.30	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			21,391.00000	21,838,000	15.20	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			29,311.00000	27,948,000	15.20	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			19,697.00000	20,092,000	15.44	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			32,617.00000	31,202,000	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		23,235.00000	23,740,000	14.96		0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Put		26,155.00000	24,850,000	14.96		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										1,387,640.00	200	387
£ / R	On 13/06/2011	Foreign Exchange Future			11.23570	11.17110				674,142.00	60	27,908
£ / R	On 19/09/2011	Foreign Exchange Future			11.38330	11.31620				0.00	0	27,799
£ / R	On 19/12/2011	Foreign Exchange Future			11.52430	11.45520				0.00	0	993
Total £ / R Future										674,142.00	60	56,700
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		20.00000	21,000	15.89		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		699.00000	635,000	15.89		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		17.00000	18,000	16.13		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		746.00000	682,000	16.13		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		23.00000	25,000	15.64		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		652.00000	589,000	15.64		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		461.00000	513,000	15.17		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		40.00000	27,000	15.17		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		347.00000	291,000	13.95		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		68.00000	77,000	13.95		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		50.00000	56,000	14.44		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		429.00000	370,000	14.44		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		14.00000	15,000	16.37		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Put		793.00000	729,000	16.37		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		305.00000	321,000	14.27		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		489.00000	438,000	14.27		0.00	0	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		288.00000	303,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		522.00000	470,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		323.00000	340,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		457.00000	407,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		257.00000	269,000	14.61	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		591.00000	536,000	14.61	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		153.00000	158,000	15.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		937.00000	875,000	15.64	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		234.00000	202,000	14.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		550.00000	585,000	14.00	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		440.00000	460,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		635.00000	586,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		422.00000	442,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		667.00000	618,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		458.00000	479,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		603.00000	555,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		284.00000	295,000	15.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,029.00000	971,000	15.79	0.00	0	250
Total £ / R Option										0.00	0	7,880
Total £ / R										674,142.00	60	64,580
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08500	0.08460			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08630	0.08590			0.00	0	11,717
Total ¥ / R Future										0.00	0	12,364
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		145.00000	160,000	18.40	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		185.00000	160,000	18.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		5.00000	5,000	22.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,045.00000	1,005,000	22.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		961.00000	1,001,000	18.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	18.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		691.00000	723,000	16.29	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		101.00000	93,000	16.29	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		230.00000	240,000	19.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		640.00000	610,000	19.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,597.00000	1,637,000	18.01	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	7,000	18.01	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.10	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,410.00000	1,141,370,000	26.10	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,364
€ / R	On	13/06/2011	Foreign Exchange Future			9.81850	9.85670			26,451,039.00	2,694	21,161
€ / R	On	19/09/2011	Foreign Exchange Future			9.93130	9.96870			1,241,412.50	125	51,127
€ / R	On	19/12/2011	Foreign Exchange Future			10.03670	10.07270			0.00	0	1,950
Total € / R Future										27,692,451.50	2,819	74,238
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		162.00000	131,000	12.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		105.00000	113,000	12.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		133.00000	109,000	12.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		126.00000	141,000	12.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		194.00000	161,000	12.36	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		87.00000	93,000	12.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		494.00000	463,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		175.00000	182,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		461.00000	432,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		192.00000	201,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		527.00000	496,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		158.00000	165,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		232.00000	243,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		401.00000	374,000	13.35	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		609.00000	631,000	14.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		178.00000	162,000	14.82	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		569.00000	541,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		296.00000	304,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		541.00000	513,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		318.00000	326,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		599.00000	570,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		276.00000	283,000	13.62	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										27,692,451.50	2,819	81,418
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.35810	7.32750			110,371.50	15	15,121
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.36640	7.33510			736,640.00	100	9,415
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.38100	7.34800			0.00	0	5
Total AU\$ / R Future										847,011.50	115	24,541
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		678.00000	708,000	14.56	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	14.56		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		628.00000	659,000	14.22		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	14.22		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		728.00000	758,000	14.89		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		1.00000	0,000	14.89		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		701.00000	731,000	11.88		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		16.00000	15,000	11.88		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		655.00000	684,000	11.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		20.00000	18,000	11.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		748.00000	778,000	11.96		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		13.00000	12,000	11.96		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		732.00000	761,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		34.00000	30,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		689.00000	718,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		41.00000	37,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		776.00000	806,000	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								847,011.50	115	24,541
CAD/ R On 13/06/2011 Foreign Exchange Future			7.11620	7.12940				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.20110	7.21350				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		256.00000	240,000	13.24		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		27.00000	24,000	13.24		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		215.00000	198,000	12.83	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		36.00000	32,000	12.83	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		300.00000	283,000	13.66	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		21.00000	17,000	13.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		180.00000	172,000	11.74	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		217.00000	221,000	11.74	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		161.00000	153,000	11.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		248.00000	252,000	11.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		201.00000	193,000	11.59	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		188.00000	192,000	11.59	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			7.90250	7.83370			0.00	0	953
CHF / R	On	19/09/2011	Foreign Exchange Future			8.02130	7.95060			0.00	0	50
Total CHF / R Future										0.00	0	1,003
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		737.00000	804,000	18.26	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		3.00000	2,000	18.26	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		688.00000	754,000	17.96	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		4.00000	2,000	17.96	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		786.00000	853,000	18.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		2.00000	1,000	18.56	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		444.00000	489,000	14.54	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		143.00000	118,000	14.54	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		412.00000	456,000	14.59	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		161.00000	135,000	14.59		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		477.00000	524,000	14.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		126.00000	103,000	14.50		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	1,003
RAIN On 13/06/2011 Foreign Exchange Future			14,003.73000	13,993.80000				0.00	0	0
Total RAIN Future								0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Call		4,938.00000	5,037,000			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		4,938.00000	5,037,000			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		4,938.00000	5,037,000			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			1.06920	1.06480				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.08890	1.08480				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		236.00000	259,000	13.21		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		88.00000	67,000	13.21		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		54.00000	58,000	15.26		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		406.00000	366,000	15.26		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		657.00000	699,000	15.22		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		9.00000	7,000	15.22		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		310.00000	323,000	14.90	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		462.00000	434,000	14.90	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		178.00000	185,000	16.34	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		830.00000	796,000	16.34	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		545.00000	569,000	13.76	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		197.00000	180,000	13.76	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							306,125,470.40	42,594	739,978
Total Options							0.00	0	177,285
Grand Total:							306,125,470.40	42,594	917,263