



Currency Derivatives Daily MTM Report

Daily summary for: 07/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.72080	6.75630			82,558,307.20	12,284	338,810
\$ / R	On	19/09/2011			6.81770	6.85380			149,082,645.90	21,867	191,477
\$ / R	On	19/12/2011			6.91120	6.94760			67,950,918.40	9,832	36,315
\$ / R	On	19/03/2012			7.01010	7.04720			280,404.00	40	1,911
\$ / R	On	18/06/2012			7.11440	7.15150			0.00	0	1,500
\$ / R	On	17/09/2012			7.22440	7.26120			0.00	0	0
\$ / R	On	14/12/2012			7.33080	7.36740			0.00	0	0
\$ / R	On	12/12/2014			8.28210	8.31670			0.00	0	0
Total \$ / R Future									299,872,275.50	44,023	570,013
\$ / R	On	13/06/2011		7.45	Call	0.00000	0,000	22.38	0.00	0	0
\$ / R	On	13/06/2011		7.45	Put	694.00000	729,000	22.38	0.00	0	0
\$ / R	On	13/06/2011		7.50	Call	0.00000	0,000	22.93	0.00	0	800
\$ / R	On	13/06/2011		7.50	Put	744.00000	779,000	22.93	0.00	0	0
\$ / R	On	13/06/2011		7.40	Call	0.00000	0,000	21.83	0.00	0	7,200
\$ / R	On	13/06/2011		7.40	Put	644.00000	679,000	21.83	0.00	0	1,000
\$ / R	On	13/06/2011		6.70	Call	89.00000	60,000	14.18	0.00	0	450

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	6.70	Put		33.00000	39,000	14.18	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		445.00000	479,000	19.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		1.00000	0,000	19.65	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		297.00000	330,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		3.00000	1,000	18.00	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,244.00000	1,279,000	28.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	28.40	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,044.00000	1,079,000	26.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	0,000	26.21	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		494.00000	529,000	20.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		0.00000	0,000	20.19	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		0.00000	0,000	20.74	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		544.00000	579,000	20.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		346.00000	380,000	18.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		2.00000	1,000	18.55	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		249.00000	281,000	17.46	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		5.00000	2,000	17.46	0.00	0	24,880
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		594.00000	629,000	21.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	21.29	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		203.00000	233,000	16.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		9.00000	4,000	16.91	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		126.00000	93,000	14.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		20.00000	22,000	14.48	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		23.00000	13,000	15.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		117.00000	142,000	15.82	0.00	0	2,400

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	6.90	Put		158.00000	186,000	16.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		14.00000	7,000	16.36	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		260.00000	223,000	15.38	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		4.00000	2,000	15.38	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		81.00000	101,000	15.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		37.00000	22,000	15.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		51.00000	66,000	14.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		57.00000	37,000	14.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	0,000	46.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		4,794.00000	4,829,000	46.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	46.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		5,194.00000	5,229,000	46.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		28.00000	26,000	21.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,224.00000	1,258,000	21.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		26.00000	24,000	21.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,272.00000	1,306,000	21.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		30.00000	28,000	20.92	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,176.00000	1,210,000	20.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		987.00000	1,020,000	19.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		41.00000	38,000	19.91	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		80.00000	74,000	17.91	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		626.00000	656,000	17.91	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		246.00000	225,000	14.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		192.00000	207,000	14.91	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		200.00000	186,000	15.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		246.00000	268,000	15.41	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		669.00000	699,000	18.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		73.00000	67,000	18.16	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		802.00000	834,000	18.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		56.00000	52,000	18.91	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		303.00000	280,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		149.00000	162,000	15.00	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		113.00000	124,000	15.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		367.00000	342,000	15.10	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		384.00000	410,000	16.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		138.00000	128,000	16.41	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,948.00000	2,984,000	25.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	25.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		541.00000	570,000	17.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		95.00000	88,000	17.41	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		186.00000	175,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		588.00000	614,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		175.00000	164,000	17.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		627.00000	653,000	17.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		197.00000	186,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		549.00000	575,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		214.00000	228,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		412.00000	389,000	15.14	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,141.00000	1,172,000	19.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		89.00000	83,000	19.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		387.00000	367,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		376.00000	393,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		367.00000	349,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		406.00000	425,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		411.00000	388,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		350.00000	364,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		404.00000	381,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		357.00000	371,000	15.22	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		419.00000	401,000	16.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		518.00000	537,000	16.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		402.00000	385,000	16.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		551.00000	571,000	16.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		437.00000	419,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		486.00000	505,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		551.00000	530,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		490.00000	506,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		529.00000	511,000	16.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		518.00000	537,000	16.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		574.00000	552,000	15.86	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		463.00000	478,000	15.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		549.00000	568,000	16.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		510.00000	492,000	16.16	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		477.00000	461,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		810.00000	830,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		463.00000	447,000	17.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		846.00000	866,000	17.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		492.00000	476,000	16.91	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		775.00000	795,000	16.91	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,032.00000	1,054,000	17.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		399.00000	385,000	17.71	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,046.00000	1,029,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,229.00000	1,247,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,030.00000	1,014,000	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,263.00000	1,282,000	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,062.00000	1,045,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,195.00000	1,213,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		908.00000	924,000	17.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,225.00000	1,206,000	17.46	0.00	0	200
Total \$ / R Option										0.00	0	162,415
Total \$ / R										299,872,275.50	44,023	732,428
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.72080		6.75630				853,541.60	127	98
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.81770		6.85380				1,254,456.80	184	347
Total \$ / R MAXI Future										2,107,998.40	311	445
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		305.00000	111,000	18.00		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		29,675.00000	33,031,000	18.00		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		180.00000	59,000	18.55		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		34,550.00000	37,979,000	18.55		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		516.00000	209,000	17.46		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		24,886.00000	28,129,000	17.46		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		14.00000	3,000	21.29	0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		59,384.00000	62,923,000	21.29	0.00	0	60	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		13,765.00000	12,755,000	16.41	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		38,385.00000	40,985,000	16.41	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		12,540.00000	11,616,000	16.66	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		42,160.00000	44,846,000	16.66	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		15,116.00000	14,015,000	16.16	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		34,736.00000	37,245,000	16.16	0.00	0	0	
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										2,107,998.40	311	505
£ / R	On 13/06/2011	Foreign Exchange Future			11.05690	11.05020			10,559,339.50	955	28,567	
£ / R	On 19/09/2011	Foreign Exchange Future			11.20210	11.19550			10,563,580.30	943	30,634	
£ / R	On 19/12/2011	Foreign Exchange Future			11.34040	11.33360			0.00	0	1,043	
£ / R	On 18/06/2012	Foreign Exchange Future			11.63600	11.62820			0.00	0	0	
Total £ / R Future										21,122,919.80	1,898	60,244
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		0.00000	0,000	18.64	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		800.00000	793,000	18.64	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	19.02	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		850.00000	843,000	19.02	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		0.00000	0,000	18.25	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		750.00000	743,000	18.25	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		312.00000	315,000	15.75	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		12.00000	8,000	15.75	0.00	0	10	
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		405.00000	397,000	15.57	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		5.00000	4,000	15.57	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		2.00000	2,000	16.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		502.00000	495,000	16.34	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	19.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		900.00000	893,000	19.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		218.00000	216,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		523.00000	514,000	14.26	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		204.00000	202,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		559.00000	550,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		233.00000	231,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		488.00000	479,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		177.00000	175,000	14.61	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		632.00000	623,000	14.61	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		95.00000	93,000	15.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,000.00000	991,000	15.64	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		239.00000	231,000	13.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		434.00000	433,000	13.64	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		354.00000	352,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		670.00000	662,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		338.00000	337,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		704.00000	697,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		370.00000	368,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		636.00000	628,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		218.00000	216,000	15.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,084.00000	1,076,000	15.75	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		613.00000	606,000	14.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		835.00000	820,000	14.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		596.00000	589,000	14.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		868.00000	853,000	14.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		631.00000	624,000	14.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		803.00000	788,000	14.81	0.00	0	0
Total £ / R Option										0.00	0	7,780
Total £ / R										21,122,919.80	1,898	68,024
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08380	0.08430			0.00	0	641
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08500	0.08550			0.00	0	12,290
Total ¥ / R Future										0.00	0	12,931
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		64.00000	42,000	20.63	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		134.00000	162,000	20.63	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	27.96	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,070.00000	1,120,000	27.96	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		930.00000	880,000	17.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.38	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		640.00000	600,000	16.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		90.00000	100,000	16.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		188.00000	170,000	19.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		638.00000	670,000	19.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,552.00000	1,502,000	15.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	15.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.95	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	11.50	Put		1,141,450.00000	1,141,500,000	27.95	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,931
€ / R	On	13/06/2011	Foreign Exchange Future			9.86940	9.86400			1,924,533.00	195	15,616
€ / R	On	19/09/2011	Foreign Exchange Future			9.98250	9.97810			1,597,200.00	160	54,097
€ / R	On	19/12/2011	Foreign Exchange Future			10.08790	10.08460			0.00	0	1,950
Total € / R Future										3,521,733.00	355	71,663
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		109.00000	107,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		45.00000	38,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		77.00000	74,000	12.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		63.00000	55,000	12.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		146.00000	145,000	13.88	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		32.00000	26,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		471.00000	475,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		143.00000	143,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		438.00000	442,000	13.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		160.00000	160,000	13.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		506.00000	510,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		128.00000	128,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		197.00000	197,000	13.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		375.00000	379,000	13.20	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		569.00000	564,000	14.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		147.00000	146,000	14.36	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		551.00000	553,000	13.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		266.00000	265,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		522.00000	523,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		287.00000	285,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		582.00000	583,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		247.00000	245,000	13.53	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										3,521,733.00	355	78,843
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.20330	7.24190			2,557,171.50	355	14,575
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.21550	7.25280			288,620.00	40	11,555
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.22890	7.26540			2,024,092.00	280	290
Total AU\$ / R Future										4,869,883.50	675	26,420
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		592.00000	553,000	14.99	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	14.99	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		542.00000	503,000	14.53	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	14.53	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		642.00000	603,000	15.44	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	15.44	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		627.00000	592,000	12.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		24.00000	27,000	12.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		582.00000	547,000	12.57	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		29.00000	32,000	12.57	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		673.00000	638,000	12.93	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		20.00000	23,000	12.93	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		666.00000	634,000	12.00	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 19/12/2011 Foreign Exchange Option	6.65	Put		51.00000	55,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		625.00000	594,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		60.00000	65,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		708.00000	676,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		43.00000	47,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		158.00000	144,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		393.00000	415,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								4,869,883.50	675	26,420
CAD/ R On 13/06/2011 Foreign Exchange Future			6.89710	6.89280				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			6.97950	6.97540				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		48.00000	48,000	14.05		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		55.00000	51,000	14.05		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		30.00000	29,000	14.53		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		87.00000	82,000	14.53		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		77.00000	77,000	14.36		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		34.00000	30,000	14.36		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		89.00000	90,000	12.97		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		364.00000	361,000	12.97		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		78.00000	79,000	13.13		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		403.00000	400,000	13.13		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		101.00000	103,000	12.81		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		326.00000	324,000	12.81		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	0
CF CANDOn 19/09/2011 Foreign Exchange Future			26.51760	26.13000			0.00	22,388	22,388
Total CF CANDO CAAD Future							0.00	22,388	22,388
Total CF CANDO CAAD							0.00	22,388	22,388
CF CANDOn 19/09/2011 Foreign Exchange Future			100.45550	101.38000			0.00	21,898	21,898
Total CF CANDO CAAE Future							0.00	21,898	21,898
Total CF CANDO CAAE							0.00	21,898	21,898
CHF / R On 13/06/2011 Foreign Exchange Future			8.01870	8.07460			0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			8.13890	8.19650			0.00	0	50
Total CHF / R Future							0.00	0	950
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		975.00000	919,000	22.99	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		0.00000	0,000	22.99	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		925.00000	869,000	22.54	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		0.00000	0,000	22.54	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		1,025.00000	969,000	23.45	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		0.00000	0,000	23.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		617.00000	571,000	15.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		71.00000	82,000	15.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		579.00000	533,000	15.20	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		83.00000	94,000	15.20	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		657.00000	609,000	15.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		61.00000	70,000	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	950
RAIN	On	13/06/2011	Foreign Exchange Future			13,830.27000	13,864.71000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,647.00000	3,303,000			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		3,647.00000	3,303,000			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		3,647.00000	3,303,000			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			1.03690	1.04280				0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05480	1.06100				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		58.00000	30,000	14.67		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		130.00000	161,000	14.67		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		3.00000	1,000	21.00		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		575.00000	632,000	21.00		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		432.00000	375,000	17.87		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		4.00000	6,000	17.87		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		199.00000	180,000	15.77		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		589.00000	632,000	15.77		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		105.00000	94,000	17.17		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	1.15	Put		995.00000	1,046,000	17.17	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		379.00000	347,000	14.41	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		269.00000	299,000	14.41	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							331,494,810.20	91,548	786,952
Total Options							0.00	0	177,435
Grand Total:							331,494,810.20	91,548	964,387