

Currency Derivatives Daily MTM Report

Daily summary for: 09/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.74750	6.73580			930,642,190.00	137,924	251,333
\$ / R	On	19/09/2011			6.84240	6.83340			790,139,824.80	115,477	269,948
\$ / R	On	19/12/2011			6.93630	6.92720			43,261,703.10	6,237	40,465
\$ / R	On	19/03/2012			7.03550	7.02660			3,517,750.00	500	2,458
\$ / R	On	18/06/2012			7.13980	7.13100			0.00	0	1,500
\$ / R	On	17/09/2012			7.24960	7.24080			0.00	0	0
\$ / R	On	14/12/2012			7.35580	7.34710			0.00	0	0
\$ / R	On	12/12/2014			8.31020	8.29820			0.00	0	0
Total \$ / R Future									1,767,561,467.90	260,138	565,704
\$ / R	On	13/06/2011		7.45	Call	0.00000	0,000	23.36	0.00	0	0
\$ / R	On	13/06/2011		7.45	Put	714.00000	703,000	23.36	0.00	0	0
\$ / R	On	13/06/2011		7.50	Call	0.00000	0,000	24.06	0.00	0	800
\$ / R	On	13/06/2011		7.50	Put	764.00000	753,000	24.06	0.00	0	0
\$ / R	On	13/06/2011		7.40	Call	0.00000	0,000	22.67	0.00	0	7,200
\$ / R	On	13/06/2011		7.40	Put	664.00000	653,000	22.67	0.00	0	1,000
\$ / R	On	13/06/2011		6.70	Call	65.00000	68,000	14.35	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		29.00000	21,000	14.35	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		464.00000	453,000	19.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		0.00000	0,000	19.90	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		315.00000	303,000	17.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		1.00000	0,000	17.82	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,264.00000	1,253,000	30.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	30.99	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,064.00000	1,053,000	28.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	0,000	28.22	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		514.00000	503,000	20.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		0.00000	0,000	20.59	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		0.00000	0,000	21.29	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		564.00000	553,000	21.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		364.00000	353,000	18.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		0.00000	0,000	18.51	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		266.00000	254,000	17.13	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		2.00000	1,000	17.13	0.00	0	24,880
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		614.00000	603,000	21.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	21.98	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		217.00000	205,000	16.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		3.00000	2,000	16.43	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		101.00000	108,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		15.00000	11,000	15.04	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		12.00000	10,000	15.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		126.00000	113,000	15.05	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		170.00000	158,000	15.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		6.00000	5,000	15.74	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		237.00000	248,000	17.11	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		1.00000	1,000	17.11	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		85.00000	73,000	14.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		21.00000	20,000	14.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		51.00000	40,000	13.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		37.00000	37,000	13.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	0,000	48.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		4,814.00000	4,803,000	48.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	48.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		5,214.00000	5,203,000	48.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		27.00000	26,000	21.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,244.00000	1,234,000	21.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		25.00000	24,000	21.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,292.00000	1,282,000	21.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		29.00000	28,000	20.75	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,196.00000	1,186,000	20.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,006.00000	996,000	19.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		39.00000	38,000	19.73	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		76.00000	75,000	17.70	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		643.00000	633,000	17.70	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		235.00000	237,000	14.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		202.00000	195,000	14.93	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		192.00000	192,000	15.16	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		259.00000	250,000	15.16	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		686.00000	676,000	17.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		69.00000	68,000	17.95	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		821.00000	811,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		54.00000	53,000	18.72	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		290.00000	293,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		157.00000	151,000	15.00	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		120.00000	114,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		353.00000	356,000	15.06	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		398.00000	389,000	16.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		131.00000	131,000	16.17	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,969.00000	2,960,000	26.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	26.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		558.00000	548,000	17.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		91.00000	90,000	17.19	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		181.00000	181,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		604.00000	595,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		171.00000	170,000	17.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		644.00000	634,000	17.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		193.00000	192,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		566.00000	556,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		222.00000	217,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		399.00000	403,000	15.18	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,161.00000	1,150,000	19.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		88.00000	86,000	19.44	0.00	0	2,962

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	7.00	Put		354.00000	346,000	15.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		281.00000	282,000	15.48	0.00	0	2,962
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		375.00000	379,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		384.00000	380,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		356.00000	359,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		415.00000	410,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		395.00000	403,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		354.00000	354,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		389.00000	396,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		362.00000	361,000	15.32	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		410.00000	410,000	15.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		529.00000	520,000	15.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		393.00000	393,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		562.00000	553,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		427.00000	427,000	15.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		496.00000	487,000	15.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		540.00000	541,000	15.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		499.00000	491,000	15.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		519.00000	520,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		528.00000	520,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		562.00000	564,000	15.81	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		471.00000	464,000	15.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		560.00000	551,000	16.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		501.00000	501,000	16.06	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		469.00000	469,000	16.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		822.00000	813,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		455.00000	454,000	17.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		858.00000	848,000	17.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		484.00000	483,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		787.00000	777,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,045.00000	1,035,000	17.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		392.00000	391,000	17.64	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,036.00000	1,032,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,238.00000	1,222,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,021.00000	1,017,000	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,273.00000	1,257,000	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,052.00000	1,049,000	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,204.00000	1,189,000	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		914.00000	901,000	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,212.00000	1,211,000	17.27	0.00	0	200
Total \$ / R Option										0.00	0	168,339
Total \$ / R									1,767,561,467.90	260,138	734,043	
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.74750	6.73580			0.00	0	98
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.84240	6.83340			0.00	0	347
Total \$ / R MAXI Future										0.00	0	445
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		82.00000	41,000	17.82	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		31,502.00000	30,291,000	17.82	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		42.00000	18,000	18.51	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		36,462.00000	35,268,000	18.51	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	7.00	Call		161.00000	92,000	17.13	0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		26,581.00000	25,342,000	17.13	0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		2.00000	0,000	21.98	0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		61,422.00000	60,250,000	21.98	0.00	0	60	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		13,119.00000	13,076,000	16.17	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		39,779.00000	38,836,000	16.17	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		11,947.00000	11,890,000	16.43	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		43,607.00000	42,650,000	16.43	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,414.00000	14,388,000	15.92	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		36,074.00000	35,148,000	15.92	0.00	0	0	
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	505
£ / R	On 13/06/2011	Foreign Exchange Future			11.04530	11.02790			84,640,133.90	7,663	21,202	
£ / R	On 19/09/2011	Foreign Exchange Future			11.18660	11.17310			21,914,549.40	1,959	32,077	
£ / R	On 19/12/2011	Foreign Exchange Future			11.32510	11.31120			75,764,919.00	6,690	7,987	
£ / R	On 18/06/2012	Foreign Exchange Future			11.62130	11.60610			0.00	0	0	
Total £ / R Future										182,319,602.30	16,312	61,266
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		0.00000	0,000	19.31	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		822.00000	805,000	19.31	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	19.75	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		872.00000	855,000	19.75	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		0.00000	0,000	18.88	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		772.00000	755,000	18.88	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		285.00000	299,000	15.84	0.00	0	0	

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£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		7.00000	4,000	15.84	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		424.00000	406,000	15.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		2.00000	1,000	15.83	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		1.00000	0,000	16.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		523.00000	505,000	16.70	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	20.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		922.00000	905,000	20.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		210.00000	209,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		537.00000	522,000	14.34	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		196.00000	194,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		573.00000	557,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		224.00000	224,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		501.00000	487,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		170.00000	168,000	14.65	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		647.00000	631,000	14.65	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		92.00000	87,000	15.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,019.00000	1,000,000	15.58	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		244.00000	237,000	13.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		417.00000	424,000	13.76	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		346.00000	347,000	14.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		685.00000	672,000	14.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		331.00000	331,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		720.00000	706,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		362.00000	363,000	14.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		651.00000	638,000	14.68	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	12.20	Call		214.00000	211,000	15.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,103.00000	1,086,000	15.83	0.00	0	250
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		605.00000	608,000	15.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		849.00000	837,000	15.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		588.00000	590,000	15.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		882.00000	869,000	15.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		623.00000	625,000	15.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		817.00000	804,000	15.03	0.00	0	0
Total £ / R Option										0.00	0	7,780
Total £ / R										182,319,602.30	16,312	69,046
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08430			0.00	0	641
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08540	0.08560			0.00	0	12,290
Total ¥ / R Future										0.00	0	12,931
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		54.00000	44,000	21.80	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		124.00000	124,000	21.80	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	30.06	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,070.00000	1,080,000	30.06	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		930.00000	920,000	23.94	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	23.94	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		647.00000	629,000	16.06	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		87.00000	89,000	16.06	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		188.00000	180,000	19.76	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		628.00000	640,000	19.76	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,562.00000	1,542,000	15.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	15.98	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	28.12	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,440.00000	1,141,460,000	28.12	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			9.78700	9.84080			38,149,726.00	3,898	11,710
€ / R	On	19/09/2011	Foreign Exchange Future			9.89740	9.95490			12,856,722.60	1,299	55,162
€ / R	On	19/12/2011	Foreign Exchange Future			10.00290	10.06080			27,868,079.40	2,786	4,736
Total € / R Future										78,874,528.00	7,983	71,608
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		83.00000	39,000	11.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		42.00000	52,000	11.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		53.00000	23,000	11.62	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		62.00000	86,000	11.62	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		119.00000	68,000	11.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		28.00000	31,000	11.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		454.00000	409,000	13.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		149.00000	162,000	13.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		421.00000	378,000	12.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		166.00000	181,000	12.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		488.00000	442,000	13.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		133.00000	145,000	13.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		204.00000	223,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		359.00000	320,000	12.94	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		584.00000	624,000	14.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		139.00000	121,000	14.47	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		535.00000	493,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		274.00000	290,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		506.00000	465,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		295.00000	312,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		565.00000	522,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		254.00000	269,000	13.33	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										78,874,528.00	7,983	78,788
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.15600	7.15380			1,545,696.00	216	13,264
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.17120	7.16700			9,795,859.20	1,366	12,476
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.18590	7.18050			1,429,994.10	199	889
Total AU\$ / R Future										12,771,549.30	1,781	26,629
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		504.00000	506,000	18.46	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	18.46	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		454.00000	456,000	17.58	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	17.58	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		554.00000	556,000	19.35	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	19.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		548.00000	552,000	12.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		31.00000	31,000	12.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		504.00000	508,000	12.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		37.00000	37,000	12.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		593.00000	597,000	12.91	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	6.60	Put		26.00000	26,000	12.91	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		594.00000	598,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		64.00000	62,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		540.00000	558,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		60.00000	72,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		634.00000	638,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		54.00000	52,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		127.00000	129,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		447.00000	443,000	12.00	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										12,771,549.30	1,781	26,629
CAD/ R	On	13/06/2011	Foreign Exchange Future			6.91290	6.87770			0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Future			6.99380	6.96030			5,595,040.00	800	800
Total CAD/ R Future										5,595,040.00	800	800
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		30.00000	41,000	11.77	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		52.00000	28,000	11.77	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		16.00000	20,000	12.28	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		88.00000	57,000	12.28	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		54.00000	76,000	12.48	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		26.00000	13,000	12.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		82.00000	88,000	12.60	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		372.00000	344,000	12.60	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		72.00000	77,000	12.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		412.00000	383,000	12.77	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	7.20	Call		94.00000	101,000	12.43	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		334.00000	307,000	12.43	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							5,595,040.00	800	800
CF CANDO On 19/09/2011 Foreign Exchange Future			0.02710	0.02630			0.00	0	22,388
Total CF CANDO CAAD Future							0.00	0	22,388
Total CF CANDO CAAD							0.00	0	22,388
CF CANDO On 19/09/2011 Foreign Exchange Future			0.10580	0.10140			0.00	0	21,898
Total CF CANDO CAAE Future							0.00	0	21,898
Total CF CANDO CAAE							0.00	0	21,898
CHF / R On 13/06/2011 Foreign Exchange Future			8.02090	8.03990			7,218,810.00	900	50
CHF / R On 19/09/2011 Foreign Exchange Future			8.13770	8.16050			7,323,930.00	900	950
Total CHF / R Future							14,542,740.00	1,800	1,000
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		940.00000	921,000	24.55	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		0.00000	0,000	24.55	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		890.00000	871,000	23.99	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		0.00000	0,000	23.99	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		990.00000	971,000	25.12	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		0.00000	0,000	25.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		588.00000	568,000	15.20	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		78.00000	80,000	15.20	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		550.00000	531,000	15.23	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		90.00000	93,000	15.23	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		627.00000	607,000	15.17	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	7.60	Put		67.00000	69,000	15.17	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										14,542,740.00	1,800	1,000
RAIN	On	13/06/2011	Foreign Exchange Future			13,810.38000	13,834.31000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,343.00000	3,104,000		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		3,343.00000	3,104,000		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		3,343.00000	3,104,000		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			1.04180	1.04010			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05800	1.05740			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		33.00000	30,000	14.34	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		132.00000	112,000	14.34	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		2.00000	1,000	23.71	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		601.00000	583,000	23.71	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		404.00000	420,000	20.17	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		3.00000	2,000	20.17	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		188.00000	185,000	15.67	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		614.00000	605,000	15.67	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	Call		99.00000	96,000	17.07	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,025.00000	1,016,000	17.07	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		361.00000	359,000	14.30	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		287.00000	279,000	14.30	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							2,061,664,927.50	288,814	784,669
Total Options							0.00	0	183,359
Grand Total:							2,061,664,927.50	288,814	968,028