

Currency Derivatives Daily MTM Report

Daily summary for: 23/06/2011

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 Future			6.95360	6.82950			271,378,147.20	39,027	334,488
\$ / R On 19/12/2011 Foreign Exchange Future			7.05000	6.92320			183,300.00	26	47,463
\$ / R On 19/03/2012 Foreign Exchange Future			7.15150	7.02260			5,363,625.00	750	13,373
\$ / R On 18/06/2012 Foreign Exchange Future			7.26090	7.12960			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.37200	7.24130			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.47940	7.34960			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.46250	8.33680			0.00	0	0
Total \$ / R Future							276,925,072.20	39,803	397,324
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		23.00000	30,000	21.45	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,244.00000	1,126,000	21.45	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		22.00000	27,000	21.74	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,293.00000	1,173,000	21.74	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		25.00000	32,000	21.17	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,196.00000	1,078,000	21.17	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		1,004.00000	889,000	20.04	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		33.00000	43,000	20.04	0.00	0	2,800

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	7.40	Call		66.00000	87,000	17.78	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		637.00000	533,000	17.78	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		218.00000	292,000	15.35	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		189.00000	138,000	15.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		175.00000	235,000	15.27	176,250.00	750	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		246.00000	181,000	15.27	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		681.00000	576,000	18.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		60.00000	80,000	18.06	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		817.00000	707,000	18.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		46.00000	61,000	18.91	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		274.00000	357,000	15.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		145.00000	103,000	15.42	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		108.00000	75,000	15.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		337.00000	429,000	15.50	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		388.00000	302,000	16.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		117.00000	156,000	16.08	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,974.00000	2,850,000	29.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		3.00000	4,000	29.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		550.00000	452,000	17.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		79.00000	106,000	17.21	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		467.00000	374,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		96.00000	128,000	16.65	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		93.00000	63,000	15.54	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		372.00000	467,000	15.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		245.00000	324,000	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		166.00000	120,000	15.39	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		214.00000	159,000	15.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		193.00000	263,000	15.31	0.00	0	1,980
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		170.00000	207,000	16.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		597.00000	507,000	16.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		160.00000	194,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		637.00000	544,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		181.00000	221,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		558.00000	471,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		215.00000	170,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		388.00000	470,000	15.39	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,158.00000	1,047,000	19.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		81.00000	97,000	19.41	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		345.00000	279,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		268.00000	329,000	15.45	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		520.00000	435,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		193.00000	235,000	16.30	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		0.00000	933,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	33,000	15.24	165,000.00	5,000	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		366.00000	433,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		379.00000	318,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		347.00000	408,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		410.00000	343,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		390.00000	459,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		353.00000	294,000	15.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		383.00000	452,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		360.00000	301,000	15.30	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		399.00000	455,000	15.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		519.00000	444,000	15.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		383.00000	436,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		553.00000	475,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		417.00000	478,000	15.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		487.00000	417,000	15.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		531.00000	599,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		490.00000	427,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		509.00000	575,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		518.00000	453,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		553.00000	623,000	15.66	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		462.00000	401,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		550.00000	480,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		491.00000	552,000	15.84	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		460.00000	509,000	16.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		810.00000	730,000	16.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		446.00000	493,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		846.00000	764,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		474.00000	525,000	16.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		774.00000	696,000	16.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,033.00000	944,000	17.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		383.00000	423,000	17.37	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,038.00000	1,094,000	17.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,201.00000	1,132,000	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,022.00000	1,077,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,235.00000	1,165,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,055.00000	1,112,000	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,168.00000	1,100,000	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		881.00000	822,000	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,218.00000	1,284,000	17.01	0.00	0	200
Total \$ / R Option										341,250.00	5,750	139,949
Total \$ / R										277,266,322.20	45,553	537,273
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				6.95360	6.82950			69,536.00	10	407
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.05000	6.92320			35,250.00	5	20
Total \$ / R MAXI Future										104,786.00	15	427
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			11,691.00000	15,574,000	16.08	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			38,741.00000	30,214,000	16.08	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			10,591.00000	14,121,000	16.36	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			42,641.00000	33,761,000	16.36	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			12,916.00000	17,183,000	15.80	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			34,966.00000	26,823,000	15.80	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			26,758.00000	32,882,000	15.45	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			34,438.00000	27,882,000	15.45	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			25,040.00000	30,449,000	15.47	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			37,720.00000	30,449,000	15.47	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			28,602.00000	35,447,000	15.44	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			31,282.00000	25,447,000	15.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											104,786.00	15	427
£ / R	On	19/09/2011	Foreign Exchange Future			11.10100	11.01010				9,935,395.00	895	37,329
£ / R	On	19/12/2011	Foreign Exchange Future			11.24340	11.14870				0.00	0	9,554
£ / R	On	19/03/2012	Foreign Exchange Future			11.39250	11.29520				0.00	0	1,500
£ / R	On	18/06/2012	Foreign Exchange Future			11.55110	11.45120				0.00	0	0
Total £ / R Future											9,935,395.00	895	48,383
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		138.00000	160,000	14.50		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		628.00000	559,000	14.50		0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		127.00000	148,000	14.61		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		667.00000	597,000	14.61		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		149.00000	173,000	14.39		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		589.00000	522,000	14.39		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		108.00000	126,000	14.82		0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		748.00000	675,000	14.82		0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		51.00000	60,000	15.80		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,141.00000	1,059,000	15.80		0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		291.00000	247,000	13.61		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		301.00000	348,000	13.61		0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		613.00000	682,000	13.53		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		103.00000	81,000	13.53		0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		326.00000	375,000	13.60		0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		266.00000	224,000	13.60		0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		412.00000	354,000	13.85		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	11.20	Call		222.00000	255,000	13.85	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		381.00000	435,000	13.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		221.00000	184,000	13.59	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		349.00000	296,000	13.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		259.00000	297,000	13.63	0.00	0	630
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		275.00000	304,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		776.00000	711,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		262.00000	290,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		813.00000	747,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		289.00000	319,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		740.00000	676,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		164.00000	182,000	16.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,215.00000	1,139,000	16.12	0.00	0	250
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		499.00000	540,000	14.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		654.00000	598,000	14.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		481.00000	521,000	14.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		686.00000	629,000	14.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		518.00000	561,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		623.00000	569,000	14.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		530.00000	568,000	15.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		929.00000	867,000	15.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		514.00000	551,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		963.00000	900,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		546.00000	585,000	15.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		895.00000	834,000	15.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Option										0.00	0	22,300
Total £ / R										9,935,395.00	895	70,683
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08640	0.08530			5,011.20	58	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08770	0.08660			0.00	0	0
Total ¥ / R Future										5,011.20	58	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		602.00000	689,000	15.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		72.00000	49,000	15.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		152.00000	179,000	18.99	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		622.00000	539,000	18.99	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,532.00000	1,641,000	16.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	1,000	16.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.72	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,470.00000	1,141,360,000	26.72	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		797.00000	880,000	16.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		137.00000	110,000	16.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		328.00000	365,000	19.01	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		668.00000	595,000	19.01	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,668.00000	1,776,000	15.45	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	6,000	15.45	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										5,011.20	58	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.81650	9.83460			1,658,988.50	169	59,649
€ / R	On	19/12/2011	Foreign Exchange Future			9.92840	9.94270			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.04550	10.05740			0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										1,658,988.50	169	69,385
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		345.00000	331,000	12.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		160.00000	165,000	12.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		315.00000	301,000	12.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		180.00000	185,000	12.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		376.00000	362,000	12.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		141.00000	146,000	12.51	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		225.00000	231,000	12.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		260.00000	247,000	12.42	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		645.00000	660,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		80.00000	76,000	13.88	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		595.00000	579,000	12.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		60.00000	63,000	12.65	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		109.00000	103,000	13.51	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		524.00000	537,000	13.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		438.00000	429,000	13.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		295.00000	301,000	13.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		412.00000	403,000	13.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		319.00000	325,000	13.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		465.00000	456,000	13.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		272.00000	278,000	13.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		447.00000	441,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		490.00000	496,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		428.00000	422,000	13.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		521.00000	527,000	13.64	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	10.05	Call		467.00000	460,000	13.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		460.00000	465,000	13.43	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										1,658,988.50	169	93,085
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20480	7.18410			0.00	0	25,686
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.22380	7.20070			0.00	0	1,089
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.24820	7.22420			0.00	0	0
Total AU\$ / R Future										0.00	0	26,775
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		557.00000	577,000	13.02	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		23.00000	22,000	13.02	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		512.00000	532,000	12.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		28.00000	27,000	12.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		603.00000	623,000	13.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		19.00000	18,000	13.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		0.00000	63,000	11.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		0.00000	358,000	11.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		0.00000	74,000	11.78	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		0.00000	319,000	11.78	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		0.00000	284,000	11.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		0.00000	79,000	11.62	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		605.00000	624,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		54.00000	50,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		564.00000	583,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		63.00000	59,000	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	6.60	Call		646.00000	666,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		45.00000	42,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		126.00000	133,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		425.00000	409,000	12.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		271.00000	283,000	11.42		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		297.00000	285,000	11.42		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		252.00000	263,000	11.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		328.00000	315,000	11.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		292.00000	308,000	11.44		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		268.00000	260,000	11.44		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	26,775
CAD/ R On 19/09/2011 Foreign Exchange Future			7.08280	7.01080				0.00	0	800
CAD/ R On 19/12/2011 Foreign Exchange Future			7.16650	7.09230				0.00	0	0
Total CAD/ R Future								0.00	0	800
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		78.00000	100,000	12.18		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		317.00000	267,000	12.18		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		66.00000	86,000	12.32		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		355.00000	303,000	12.32		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		91.00000	116,000	12.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		280.00000	233,000	12.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		182.00000	212,000	12.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		340.00000	296,000	12.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		167.00000	195,000	12.67		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 19/12/2011 Foreign Exchange Option	7.30	Put		375.00000	329,000	12.67		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		199.00000	231,000	12.34		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		307.00000	265,000	12.34		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	800
CF CANDO On 19/09/2011 Foreign Exchange Future			0.02620	0.03330				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			0.13370	0.10010				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 19/09/2011 Foreign Exchange Future			8.30340	8.17360				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.42670	8.29290				0.00	0	50
Total CHF / R Future								0.00	0	1,010
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		585.00000	694,000	15.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		61.00000	41,000	15.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		546.00000	652,000	15.15		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		72.00000	49,000	15.15		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		626.00000	737,000	15.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		52.00000	34,000	15.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		354.00000	421,000	15.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		361.00000	294,000	15.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		335.00000	397,000	15.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		392.00000	320,000	15.25		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 19/12/2011 Foreign Exchange Option	8.25	Call		377.00000	447,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		334.00000	270,000	15.10	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	1,010
RAIN On 19/09/2011 Foreign Exchange Future			14,037.88000	13,927.32000			0.00	0	0
Total RAIN Future							0.00	0	0
Total RAIN							0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.07460	1.05690			0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.09300	1.07440			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		163.00000	219,000	15.51	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		594.00000	473,000	15.51	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		80.00000	111,000	17.10	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,011.00000	865,000	17.10	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		333.00000	434,000	14.18	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		264.00000	188,000	14.18	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		356.00000	436,000	15.35	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		612.00000	506,000	15.35	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		227.00000	280,000	16.45	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		983.00000	850,000	16.45	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		564.00000	679,000	14.39	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		320.00000	249,000	14.39	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							288,629,252.90	40,940	600,738
Total Options							341,250.00	5,750	185,949
Grand Total:							288,970,502.90	46,690	786,687