

Currency Derivatives Daily MTM Report

Daily summary for: 24/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.99020	6.95360			167,240,535.00	23,925	328,609
\$ / R	On	19/12/2011			7.08590	7.05000			7,759,060.50	1,095	46,398
\$ / R	On	19/03/2012			7.18620	7.15150			0.00	0	13,373
\$ / R	On	18/06/2012			7.29430	7.26090			0.00	0	2,000
\$ / R	On	17/09/2012			7.40830	7.37200			0.00	0	0
\$ / R	On	14/12/2012			7.51920	7.47940			0.00	0	0
\$ / R	On	12/12/2014			8.53380	8.46250			0.00	0	0
Total \$ / R Future									174,999,595.50	25,020	390,380
\$ / R	On	19/09/2011	8.05	Call		30.00000	32,000	21.34	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,126.00000	1,092,000	21.34	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		27.00000	29,000	21.63	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,173.00000	1,139,000	21.63	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		32.00000	34,000	21.06	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,078.00000	1,044,000	21.06	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		889.00000	857,000	19.91	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		43.00000	47,000	19.91	705,000.00	15,000	15,000

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	7.40	Call		87.00000	94,000	17.63	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		533.00000	504,000	17.63	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		292.00000	316,000	15.44	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		138.00000	126,000	15.44	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		235.00000	256,000	15.39	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		181.00000	166,000	15.39	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		576.00000	546,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		80.00000	86,000	17.91	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		707.00000	675,000	18.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		61.00000	65,000	18.77	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		357.00000	383,000	15.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		103.00000	93,000	15.49	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		75.00000	67,000	15.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		429.00000	457,000	15.54	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		302.00000	278,000	15.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		156.00000	168,000	15.91	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,850.00000	2,814,000	29.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	4,000	29.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		452.00000	424,000	17.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		106.00000	114,000	17.06	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		374.00000	348,000	16.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		128.00000	138,000	16.48	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		63.00000	56,000	15.56	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		467.00000	496,000	15.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		324.00000	349,000	15.46	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		120.00000	109,000	15.46	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		159.00000	145,000	15.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		263.00000	285,000	15.41	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		0.00000	588,000	18.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		0.00000	78,000	18.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		0.00000	229,000	15.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		0.00000	189,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		207.00000	218,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		507.00000	482,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		194.00000	205,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		544.00000	519,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		221.00000	232,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		471.00000	446,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		170.00000	158,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		470.00000	494,000	15.37	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,047.00000	1,016,000	19.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		97.00000	102,000	19.32	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		279.00000	263,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		329.00000	349,000	15.50	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		435.00000	411,000	16.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		235.00000	247,000	16.18	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		933.00000	964,000	15.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		33.00000	28,000	15.05	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		433.00000	453,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		318.00000	303,000	15.31	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	7.09	Call		408.00000	427,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		343.00000	327,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		459.00000	479,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		294.00000	279,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		452.00000	472,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		301.00000	286,000	15.30	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		0.00000	396,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		0.00000	360,000	15.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		455.00000	475,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		444.00000	431,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		436.00000	453,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		475.00000	459,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		478.00000	498,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		417.00000	404,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		599.00000	621,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		427.00000	413,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		575.00000	597,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		453.00000	439,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		623.00000	645,000	15.69	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		401.00000	387,000	15.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		480.00000	465,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		552.00000	573,000	15.89	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		509.00000	527,000	16.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		730.00000	708,000	16.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		493.00000	511,000	16.77	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		764.00000	742,000	16.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		525.00000	544,000	16.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		696.00000	675,000	16.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		944.00000	920,000	17.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		423.00000	439,000	17.36	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,094.00000	1,133,000	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,132.00000	1,099,000	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,077.00000	1,115,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,165.00000	1,131,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,112.00000	1,150,000	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,100.00000	1,066,000	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		822.00000	793,000	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,284.00000	1,327,000	16.97	0.00	0	200
Total \$ / R Option										705,000.00	15,000	152,149
Total \$ / R										175,704,595.50	40,020	542,529
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.99020		6.95360				34,951.00	5	407
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		7.08590		7.05000				0.00	0	20
Total \$ / R MAXI Future										34,951.00	5	427
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		15,574.00000	16,777,000	15.91		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		30,214.00000	27,757,000	15.91		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		14,121.00000	15,214,000	16.20		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		33,761.00000	31,194,000	16.20		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		17,183.00000	18,504,000	15.63		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		26,823.00000	24,484,000	15.63		0.00	0	0

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\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		32,882.00000	34,883,000	15.50	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		27,882.00000	26,293,000	15.50	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		30,449.00000	32,384,000	15.52	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		30,449.00000	28,794,000	15.52	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		35,447.00000	37,516,000	15.47	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		25,447.00000	23,926,000	15.47	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									34,951.00	5	427
£ / R	On 19/09/2011	Foreign Exchange Future			11.15440	11.10100			42,163,632.00	3,780	34,799
£ / R	On 19/12/2011	Foreign Exchange Future			11.29600	11.24340			67,776.00	6	9,548
£ / R	On 19/03/2012	Foreign Exchange Future			11.44340	11.39250			0.00	0	1,500
£ / R	On 18/06/2012	Foreign Exchange Future			11.60110	11.55110			0.00	0	0
Total £ / R Future									42,231,408.00	3,786	45,847
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		160.00000	175,000	14.42	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		559.00000	521,000	14.42	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		148.00000	161,000	14.53	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		597.00000	557,000	14.53	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		173.00000	189,000	14.31	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		522.00000	485,000	14.31	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		126.00000	138,000	14.76	0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		675.00000	634,000	14.76	0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		60.00000	67,000	15.76	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Put		1,059.00000	1,013,000	15.76	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.00	Put		247.00000	223,000	13.59	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	11.00	Call		348.00000	377,000	13.59	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		682.00000	723,000	13.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		81.00000	69,000	13.42	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		375.00000	406,000	13.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		224.00000	202,000	13.57	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		354.00000	323,000	13.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		255.00000	277,000	13.75	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		435.00000	467,000	13.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		184.00000	163,000	13.53	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		296.00000	269,000	13.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		297.00000	323,000	13.62	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	298,000	13.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		0.00000	294,000	13.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		304.00000	322,000	14.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		711.00000	676,000	14.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		290.00000	307,000	15.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		747.00000	711,000	15.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		319.00000	338,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		676.00000	642,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		182.00000	193,000	16.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,139.00000	1,097,000	16.07	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		0.00000	447,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		0.00000	451,000	14.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		540.00000	564,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		598.00000	571,000	14.48	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	11.50	Call		521.00000	544,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		629.00000	601,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		561.00000	587,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		569.00000	544,000	14.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		568.00000	588,000	15.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		867.00000	837,000	15.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		551.00000	571,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		900.00000	870,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		585.00000	605,000	15.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		834.00000	804,000	15.12	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										42,231,408.00	3,786	68,147
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08690	0.08640			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08820	0.08770			0.00	0	0
Total ¥ / R Future										0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		689.00000	732,000	15.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		49.00000	42,000	15.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		179.00000	193,000	18.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		539.00000	503,000	18.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,641.00000	1,691,000	16.98	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	16.98	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,360.00000	1,141,310,000	26.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		880.00000	920,000	16.09	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	0.08	Put		110.00000	100,000	16.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		365.00000	385,000	18.94	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		595.00000	565,000	18.94	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,776.00000	1,825,000	15.48	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		6.00000	5,000	15.48	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.88120	9.81650			36,283,766.40	3,672	59,594
€ / R	On	19/12/2011	Foreign Exchange Future			9.99200	9.92840			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.10780	10.04550			0.00	0	5,000
Total € / R Future										36,283,766.40	3,672	69,330
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		331.00000	375,000	12.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		165.00000	144,000	12.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		301.00000	344,000	12.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		185.00000	163,000	12.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		362.00000	408,000	12.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		146.00000	127,000	12.74	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		231.00000	205,000	12.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		247.00000	286,000	12.69	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		660.00000	612,000	14.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		76.00000	93,000	14.10	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		579.00000	634,000	12.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		63.00000	53,000	12.81	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		103.00000	124,000	13.72	0.00	0	6,195

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	10.25	Put		537.00000	493,000	13.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		0.00000	198,000	13.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		0.00000	317,000	13.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		429.00000	470,000	13.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		301.00000	278,000	13.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		403.00000	443,000	13.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		325.00000	301,000	13.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		456.00000	498,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		278.00000	256,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		0.00000	368,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		0.00000	376,000	13.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		441.00000	470,000	13.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		496.00000	462,000	13.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		422.00000	450,000	13.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		527.00000	492,000	13.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		460.00000	493,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		465.00000	435,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		0.00000	1,149,000	13.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	91,000	13.03	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										36,283,766.40	3,672	93,030
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.27100	7.20480			6,900,179.00	949	25,686
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.28910	7.22380			0.00	0	1,089
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.31190	7.24820			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Future											6,900,179.00	949	26,775
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		577.00000	639,000	13.34		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		22.00000	18,000	13.34		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		532.00000	593,000	13.14		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		27.00000	22,000	13.14		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		623.00000	686,000	13.54		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		18.00000	15,000	13.54		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		63.00000	81,000	11.92		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		358.00000	310,000	11.92		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		74.00000	94,000	11.73		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		319.00000	273,000	11.73		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		284.00000	336,000	11.96		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		79.00000	65,000	11.96		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		0.00000	195,000	11.17		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		0.00000	124,000	11.17		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		0.00000	70,000	12.11		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		0.00000	349,000	12.11		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		0.00000	227,000	11.37		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		0.00000	106,000	11.37		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		624.00000	680,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		50.00000	41,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		583.00000	637,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		59.00000	48,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		666.00000	723,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		42.00000	34,000	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	7.50	Call		133.00000	156,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		409.00000	367,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		0.00000	218,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	229,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		283.00000	318,000	11.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		285.00000	256,000	11.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		263.00000	292,000	11.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		315.00000	280,000	11.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		308.00000	345,000	11.48	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		260.00000	233,000	11.48	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							6,900,179.00	949	26,775
CAD/ R On 19/09/2011 Foreign Exchange Future			7.08910	7.08280			6,238,408.00	880	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.17150	7.16650			0.00	0	0
Total CAD/ R Future							6,238,408.00	880	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		100.00000	102,000	12.20	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		267.00000	263,000	12.20	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		86.00000	88,000	12.34	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		303.00000	299,000	12.34	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		116.00000	118,000	12.05	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		233.00000	229,000	12.05	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		212.00000	213,000	12.49	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		296.00000	292,000	12.49	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		195.00000	196,000	12.65	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		329.00000	325,000	12.65	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		231.00000	233,000	12.32	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		265.00000	262,000	12.32	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							6,238,408.00	880	0
CF CANDO On 19/09/2011 Foreign Exchange Future			0.02390	0.02620			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			0.14430	0.13370			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			8.34280	8.30340			0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.46620	8.42670			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		694.00000	727,000	15.04	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		41.00000	34,000	15.04	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		652.00000	684,000	15.06	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		49.00000	41,000	15.06	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		737.00000	771,000	15.03	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		34.00000	28,000	15.03	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		0.00000	223,000	15.36	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		0.00000	280,000	15.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		421.00000	445,000	15.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		294.00000	279,000	15.23	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	8.35	Call		397.00000	420,000	15.31		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		320.00000	304,000	15.31		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		447.00000	471,000	15.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		270.00000	255,000	15.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		0.00000	352,000	15.62		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		0.00000	386,000	15.62		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			14,121.02000	14,037.88000				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			1.08060	1.07460				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.09870	1.09300				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		219.00000	238,000	15.37		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		473.00000	432,000	15.37		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		111.00000	120,000	16.92		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		865.00000	814,000	16.92		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		434.00000	471,000	14.13		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		188.00000	165,000	14.13		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		436.00000	460,000	15.23		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		506.00000	473,000	15.23		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		280.00000	297,000	16.40		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		850.00000	810,000	16.40		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 19/12/2011 Foreign Exchange Option	1.05	Call		679.00000	712,000	14.21	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		249.00000	225,000	14.21	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							266,688,307.90	34,312	590,403
Total Options							705,000.00	15,000	198,149
Grand Total:							267,393,307.90	49,312	788,552