

Currency Derivatives Daily MTM Report

Daily summary for: 06/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.75630	6.72890			218,647,380.60	32,362	340,205
\$ / R	On	19/09/2011			6.85380	6.82610			282,575,320.20	41,229	185,595
\$ / R	On	19/12/2011			6.94760	6.91990			16,799,296.80	2,418	29,144
\$ / R	On	19/03/2012			7.04720	7.02010			1,867,508.00	265	1,911
\$ / R	On	18/06/2012			7.15150	7.12480			10,727,250.00	1,500	1,500
\$ / R	On	17/09/2012			7.26120	7.23400			0.00	0	0
\$ / R	On	14/12/2012			7.36740	7.33950			0.00	0	0
\$ / R	On	12/12/2014			8.31670	8.28380			0.00	0	0
Total \$ / R Future									530,616,755.60	77,774	558,355
\$ / R	On	13/06/2011	7.45	Call		0.00000	0,000	22.56	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		721.00000	694,000	22.56	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		0.00000	0,000	23.13	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		771.00000	744,000	23.13	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		0.00000	0,000	21.98	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		671.00000	644,000	21.98	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		76.00000	89,000	15.05	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		47.00000	33,000	15.05	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		472.00000	445,000	19.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		1.00000	1,000	19.68	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		325.00000	297,000	17.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		4.00000	3,000	17.95	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,271.00000	1,244,000	28.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	28.89	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,071.00000	1,044,000	26.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	0,000	26.58	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		522.00000	494,000	20.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		1.00000	0,000	20.26	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		1.00000	0,000	20.83	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		572.00000	544,000	20.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		374.00000	346,000	18.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		3.00000	2,000	18.53	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		278.00000	249,000	17.38	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		7.00000	5,000	17.38	0.00	0	24,880
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		621.00000	594,000	21.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	21.41	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		231.00000	203,000	16.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		10.00000	9,000	16.80	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		109.00000	126,000	15.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		30.00000	20,000	15.61	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		24.00000	23,000	15.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		145.00000	117,000	15.65	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		187.00000	158,000	16.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		16.00000	14,000	16.23	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		236.00000	260,000	17.26	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		7.00000	4,000	17.26	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		107.00000	81,000	15.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		36.00000	37,000	15.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		74.00000	51,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		53.00000	57,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	0,000	52.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		0.00000	4,794,000	52.74	479,400.00	100	100
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	53.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		0.00000	5,194,000	53.66	519,400.00	100	100
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		29.00000	28,000	20.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,253.00000	1,224,000	20.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		27.00000	26,000	21.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,301.00000	1,272,000	21.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		31.00000	30,000	20.66	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,205.00000	1,176,000	20.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,016.00000	987,000	19.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		42.00000	41,000	19.66	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		78.00000	80,000	17.66	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		652.00000	626,000	17.66	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		231.00000	246,000	14.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		205.00000	192,000	14.92	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		192.00000	200,000	15.15	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		266.00000	246,000	15.15	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		696.00000	669,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		72.00000	73,000	17.91	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		830.00000	802,000	18.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		56.00000	56,000	18.66	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		287.00000	303,000	14.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		161.00000	149,000	14.98	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		123.00000	113,000	15.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		349.00000	367,000	15.04	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		407.00000	384,000	16.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		133.00000	138,000	16.15	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,976.00000	2,948,000	25.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	25.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		567.00000	541,000	17.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		93.00000	95,000	17.15	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		181.00000	186,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		611.00000	588,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		170.00000	175,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		650.00000	627,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		192.00000	197,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		572.00000	549,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		227.00000	214,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		397.00000	412,000	15.16	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,168.00000	1,141,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		88.00000	89,000	19.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		374.00000	387,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		390.00000	376,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		355.00000	367,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		421.00000	406,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		395.00000	411,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		361.00000	350,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		388.00000	404,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		368.00000	357,000	15.30	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		406.00000	419,000	15.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		531.00000	518,000	15.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		390.00000	402,000	16.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		565.00000	551,000	16.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		424.00000	437,000	15.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		499.00000	486,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		537.00000	551,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		503.00000	490,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		515.00000	529,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		531.00000	518,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		559.00000	574,000	15.87	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		475.00000	463,000	15.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		563.00000	549,000	16.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		497.00000	510,000	16.11	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		466.00000	477,000	16.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		827.00000	810,000	16.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		452.00000	463,000	17.10	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		863.00000	846,000	17.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		481.00000	492,000	16.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		792.00000	775,000	16.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,051.00000	1,032,000	17.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		390.00000	399,000	17.68	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,030.00000	1,046,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,246.00000	1,229,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,014.00000	1,030,000	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,280.00000	1,263,000	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,046.00000	1,062,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,212.00000	1,195,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		922.00000	908,000	17.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,206.00000	1,225,000	17.42	0.00	0	200
Total \$ / R Option										998,800.00	200	162,615
Total \$ / R										531,615,555.60	77,974	720,970
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.75630		6.72890				358,083.90	53	155
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.85380		6.82610				685,380.00	100	220
Total \$ / R MAXI Future										1,043,463.90	153	375
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		430.00000	305,000	17.95		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		32,540.00000	29,675,000	17.95		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		278.00000	180,000	18.53		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		37,388.00000	34,550,000	18.53		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		666.00000	516,000	17.38		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		27,776.00000	24,886,000	17.38		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		34.00000	14,000	21.41		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		62,144.00000	59,384,000	21.41		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		13,309.00000	13,765,000	16.15		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		40,699.00000	38,385,000	16.15		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		12,155.00000	12,540,000	16.40		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		44,545.00000	42,160,000	16.40		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,581.00000	15,116,000	15.90		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		36,971.00000	34,736,000	15.90		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										1,043,463.90	153	435
£ / R	On 13/06/2011	Foreign Exchange Future			11.05020	11.00460				13,624,896.60	1,233	29,397
£ / R	On 19/09/2011	Foreign Exchange Future			11.19550	11.14930				48,498,906.00	4,332	29,761
£ / R	On 19/12/2011	Foreign Exchange Future			11.33360	11.28750				0.00	0	1,043
£ / R	On 18/06/2012	Foreign Exchange Future			11.62820	11.58300				0.00	0	0
Total £ / R Future										62,123,802.60	5,565	60,201
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		1.00000	0,000	18.44		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		846.00000	800,000	18.44		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	18.80		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		895.00000	850,000	18.80		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		1.00000	0,000	18.08		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		796.00000	750,000	18.08		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		277.00000	312,000	15.83		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		22.00000	12,000	15.83		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		451.00000	405,000	15.56		0.00	0	0

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£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		6.00000	5,000	15.56	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		3.00000	2,000	16.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		548.00000	502,000	16.28	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	19.16	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		945.00000	900,000	19.16	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		208.00000	218,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		559.00000	523,000	14.39	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		194.00000	204,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		595.00000	559,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		223.00000	233,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		524.00000	488,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		170.00000	177,000	14.73	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		671.00000	632,000	14.73	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		92.00000	95,000	15.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,043.00000	1,000,000	15.74	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		261.00000	239,000	13.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		410.00000	434,000	13.75	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		344.00000	354,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		707.00000	670,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		330.00000	338,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		743.00000	704,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		360.00000	370,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		673.00000	636,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		213.00000	218,000	15.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,126.00000	1,084,000	15.86	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		601.00000	613,000	15.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		868.00000	835,000	15.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		584.00000	596,000	15.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		901.00000	868,000	15.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		619.00000	631,000	15.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		836.00000	803,000	15.01	0.00	0	0
Total £ / R Option										0.00	0	7,880
Total £ / R										62,123,802.60	5,565	68,081
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08350			96,607.80	1,146	641
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08480			97,983.00	1,146	12,290
Total ¥ / R Future										194,590.80	2,292	12,931
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		50.00000	64,000	20.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		200.00000	134,000	20.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	26.98	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,150.00000	1,070,000	26.98	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		850.00000	930,000	17.37	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		593.00000	640,000	16.08	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		113.00000	90,000	16.08	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		175.00000	188,000	19.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		695.00000	638,000	19.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,487.00000	1,552,000	15.80	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	2,000	15.80	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	28.13	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		1,141,520.00000	1,141,450,000	28.13	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										194,590.80	2,292	12,931
€ / R	On	13/06/2011	Foreign Exchange Future			9.86400	9.80070			39,396,816.00	3,994	15,631
€ / R	On	19/09/2011	Foreign Exchange Future			9.97810	9.91500			39,752,750.40	3,984	54,082
€ / R	On	19/12/2011	Foreign Exchange Future			10.08460	10.02200			0.00	0	1,950
Total € / R Future										79,149,566.40	7,978	71,663
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		74.00000	109,000	13.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		73.00000	45,000	13.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		54.00000	77,000	12.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		103.00000	63,000	12.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		105.00000	146,000	13.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		54.00000	32,000	13.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		429.00000	471,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		164.00000	143,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		398.00000	438,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		183.00000	160,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		462.00000	506,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		147.00000	128,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		224.00000	197,000	13.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		339.00000	375,000	13.11	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		618.00000	569,000	14.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		133.00000	147,000	14.43	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		511.00000	551,000	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		289.00000	266,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		482.00000	522,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		310.00000	287,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		540.00000	582,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		268.00000	247,000	13.52	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										79,149,566.40	7,978	78,843
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.24190	7.18690			0.00	0	14,835
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.25280	7.19790			1,813,200.00	250	11,555
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.26540	7.21050			0.00	0	10
Total AU\$ / R Future										1,813,200.00	250	26,400
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		537.00000	592,000	17.85	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	17.85	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		487.00000	542,000	17.22	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	17.22	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		587.00000	642,000	18.49	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	18.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		573.00000	627,000	12.92	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		25.00000	24,000	12.92	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		529.00000	582,000	12.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		31.00000	29,000	12.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		618.00000	673,000	13.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		20.00000	20,000	13.09	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		621.00000	666,000	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		61.00000	51,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		567.00000	625,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		57.00000	60,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		662.00000	708,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		52.00000	43,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		140.00000	158,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		430.00000	393,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,813,200.00	250	26,400
CAD/ R On 13/06/2011 Foreign Exchange Future			6.89280	6.86890				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			6.97540	6.95110				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		27.00000	48,000	13.57		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		58.00000	55,000	13.57		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		14.00000	30,000	14.05		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		95.00000	87,000	14.05		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		49.00000	77,000	13.86		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		30.00000	34,000	13.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		75.00000	89,000	12.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		374.00000	364,000	12.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		65.00000	78,000	13.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		414.00000	403,000	13.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		87.00000	101,000	12.73		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		336.00000	326,000	12.73		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
CHF / R	On	13/06/2011	Foreign Exchange Future			8.07460	8.04670				0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			8.19650	8.16840				0.00	0	50
Total CHF / R Future											0.00	0	950
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		947.00000	975,000	22.74		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		0.00000	0,000	22.74		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		897.00000	925,000	22.35		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		0.00000	0,000	22.35		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		997.00000	1,025,000	23.12		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		0.00000	0,000	23.12		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		594.00000	617,000	15.13		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		76.00000	71,000	15.13		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		556.00000	579,000	15.17		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		88.00000	83,000	15.17		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		634.00000	657,000	15.09		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		66.00000	61,000	15.09		0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	950
RAIN	On	13/06/2011	Foreign Exchange Future			13,864.71000	13,785.05000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		2,851.00000	3,647,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	0,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		2,850.00000	3,647,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,851.00000	3,647,000		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			1.04280	1.03850			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06100	1.05680			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		49.00000	58,000	15.39	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		164.00000	130,000	15.39	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		3.00000	3,000	20.15	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		618.00000	575,000	20.15	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		392.00000	432,000	17.30	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		7.00000	4,000	17.30	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		192.00000	199,000	15.61	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		624.00000	589,000	15.61	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		103.00000	105,000	17.06	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,035.00000	995,000	17.06	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		363.00000	379,000	14.21	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		295.00000	269,000	14.21	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							674,941,379.30	94,012	730,875
Total Options							998,800.00	200	177,735
Grand Total:							675,940,179.30	94,212	908,610