



Currency Derivatives Daily MTM Report

Daily summary for: 08/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.73580	6.72080			209,914,471.20	31,164	324,472
\$ / R	On	19/09/2011			6.83340	6.81770			189,059,677.80	27,667	205,919
\$ / R	On	19/12/2011			6.92720	6.91120			18,322,444.00	2,645	36,755
\$ / R	On	19/03/2012			7.02660	7.01010			456,729.00	65	1,958
\$ / R	On	18/06/2012			7.13100	7.11440			0.00	0	1,500
\$ / R	On	17/09/2012			7.24080	7.22440			0.00	0	0
\$ / R	On	14/12/2012			7.34710	7.33080			0.00	0	0
\$ / R	On	12/12/2014			8.29820	8.28210			0.00	0	0
Total \$ / R Future									417,753,322.00	61,541	570,604
\$ / R	On	13/06/2011		7.45	Call	0.00000	0,000	23.56	0.00	0	0
\$ / R	On	13/06/2011		7.45	Put	729.00000	714,000	23.56	0.00	0	0
\$ / R	On	13/06/2011		7.50	Call	0.00000	0,000	24.24	0.00	0	800
\$ / R	On	13/06/2011		7.50	Put	779.00000	764,000	24.24	0.00	0	0
\$ / R	On	13/06/2011		7.40	Call	0.00000	0,000	22.88	0.00	0	7,200
\$ / R	On	13/06/2011		7.40	Put	679.00000	664,000	22.88	0.00	0	1,000
\$ / R	On	13/06/2011		6.70	Call	60.00000	65,000	14.26	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		39.00000	29,000	14.26	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		479.00000	464,000	20.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		0.00000	0,000	20.15	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		330.00000	315,000	18.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		1.00000	1,000	18.11	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,279.00000	1,264,000	31.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	31.06	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,079.00000	1,064,000	28.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	0,000	28.33	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		529.00000	514,000	20.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		0.00000	0,000	20.84	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		0.00000	0,000	21.52	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		579.00000	564,000	21.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		380.00000	364,000	18.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		1.00000	0,000	18.79	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		281.00000	266,000	17.43	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		2.00000	2,000	17.43	0.00	0	24,880
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		629.00000	614,000	22.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	22.20	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		233.00000	217,000	16.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		4.00000	3,000	16.75	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		93.00000	101,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		22.00000	15,000	14.50	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		13.00000	12,000	15.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		142.00000	126,000	15.38	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		186.00000	170,000	16.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		7.00000	6,000	16.07	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		223.00000	237,000	15.23	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		2.00000	1,000	15.23	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		101.00000	85,000	14.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		22.00000	21,000	14.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		66.00000	51,000	14.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		37.00000	37,000	14.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	0,000	53.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		4,829.00000	4,814,000	53.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	55.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		5,229.00000	5,214,000	55.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		26.00000	27,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,258.00000	1,244,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		24.00000	25,000	21.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,306.00000	1,292,000	21.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		28.00000	29,000	20.92	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,210.00000	1,196,000	20.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,020.00000	1,006,000	19.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		38.00000	39,000	19.91	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		74.00000	76,000	17.88	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		656.00000	643,000	17.88	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		225.00000	235,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		207.00000	202,000	15.11	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		186.00000	192,000	15.35	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		268.00000	259,000	15.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		699.00000	686,000	18.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		67.00000	69,000	18.13	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		834.00000	821,000	18.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		52.00000	54,000	18.89	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		280.00000	290,000	15.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		162.00000	157,000	15.16	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		124.00000	120,000	15.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		342.00000	353,000	15.20	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		410.00000	398,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		128.00000	131,000	16.36	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,984.00000	2,969,000	26.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	26.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		570.00000	558,000	17.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		88.00000	91,000	17.37	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		175.00000	181,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		614.00000	604,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		164.00000	171,000	17.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		653.00000	644,000	17.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		186.00000	193,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		575.00000	566,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		228.00000	222,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		389.00000	399,000	15.19	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,172.00000	1,161,000	19.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		83.00000	88,000	19.66	260,656.00	2,962	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		0.00000	354,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		0.00000	281,000	15.62	832,322.00	2,962	2,962
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		367.00000	375,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		393.00000	384,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		349.00000	356,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		425.00000	415,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		388.00000	395,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		364.00000	354,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		381.00000	389,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		371.00000	362,000	15.19	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		401.00000	410,000	16.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		537.00000	529,000	16.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		385.00000	393,000	16.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		571.00000	562,000	16.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		419.00000	427,000	15.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		505.00000	496,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		530.00000	540,000	15.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		506.00000	499,000	15.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		511.00000	519,000	16.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		537.00000	528,000	16.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		552.00000	562,000	15.90	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		478.00000	471,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		568.00000	560,000	16.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		492.00000	501,000	16.17	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		461.00000	469,000	17.05	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		830.00000	822,000	17.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		447.00000	455,000	17.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		866.00000	858,000	17.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		476.00000	484,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		795.00000	787,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,054.00000	1,045,000	17.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		385.00000	392,000	17.76	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,029.00000	1,036,000	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,247.00000	1,238,000	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,014.00000	1,021,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,282.00000	1,273,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,045.00000	1,052,000	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,213.00000	1,204,000	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		924.00000	914,000	17.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,206.00000	1,212,000	17.41	0.00	0	200
Total \$ / R Option										1,092,978.00	5,924	168,339
Total \$ / R										418,846,300.00	67,465	738,943
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.73580	6.72080			0.00	0	98
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.83340	6.81770			0.00	0	347
Total \$ / R MAXI Future										0.00	0	445
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		111.00000	82,000	18.11	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		33,031.00000	31,502,000	18.11	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		59.00000	42,000	18.79	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		37,979.00000	36,462,000	18.79	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		209.00000	161,000	17.43		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		28,129.00000	26,581,000	17.43		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		3.00000	2,000	22.20		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		62,923.00000	61,422,000	22.20		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		12,755.00000	13,119,000	16.36		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		40,985.00000	39,779,000	16.36		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		11,616.00000	11,947,000	16.61		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		44,846.00000	43,607,000	16.61		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,015.00000	14,414,000	16.11		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		37,245.00000	36,074,000	16.11		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			11.02790	11.05690				16,442,598.90	1,491	27,966
£ / R	On 19/09/2011	Foreign Exchange Future			11.17310	11.20210				14,983,127.10	1,341	31,467
£ / R	On 19/12/2011	Foreign Exchange Future			11.31120	11.34040				3,958,920.00	350	1,297
£ / R	On 18/06/2012	Foreign Exchange Future			11.60610	11.63600				0.00	0	0
Total £ / R Future										35,384,646.00	3,182	60,730
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		0.00000	0,000	19.63		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		793.00000	822,000	19.63		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	20.04		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		843.00000	872,000	20.04		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		0.00000	0,000	19.21		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		743.00000	772,000	19.21		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		315.00000	285,000	15.26		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		8.00000	7,000	15.26	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		397.00000	424,000	16.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		4.00000	2,000	16.30	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		2.00000	1,000	17.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		495.00000	523,000	17.13	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	20.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		893.00000	922,000	20.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		216.00000	210,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		514.00000	537,000	14.53	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		202.00000	196,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		550.00000	573,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		231.00000	224,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		479.00000	501,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		175.00000	170,000	14.88	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		623.00000	647,000	14.88	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		93.00000	92,000	15.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		991.00000	1,019,000	15.94	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		231.00000	244,000	13.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		433.00000	417,000	13.75	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		352.00000	346,000	14.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		662.00000	685,000	14.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		337.00000	331,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		697.00000	720,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		368.00000	362,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		628.00000	651,000	14.80	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		216.00000	214,000	16.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,076.00000	1,103,000	16.03	0.00	0	250
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		606.00000	605,000	15.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		820.00000	849,000	15.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		589.00000	588,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		853.00000	882,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		624.00000	623,000	15.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		788.00000	817,000	15.12	0.00	0	0
Total £ / R Option										0.00	0	7,780
Total £ / R										35,384,646.00	3,182	68,510
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08380			0.00	0	641
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08560	0.08500			0.00	0	12,290
Total ¥ / R Future										0.00	0	12,931
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		42.00000	54,000	21.32	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		162.00000	124,000	21.32	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	28.77	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,120.00000	1,070,000	28.77	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		880.00000	930,000	17.98	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.98	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		600.00000	647,000	16.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		100.00000	87,000	16.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		170.00000	188,000	19.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		670.00000	628,000	19.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,502.00000	1,562,000	16.08	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	16.08	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	28.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,500.00000	1,141,440,000	28.22	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			9.84080	9.86940			11,120,104.00	1,130	14,496
€ / R	On	19/09/2011	Foreign Exchange Future			9.95490	9.98250			11,268,946.80	1,132	55,217
€ / R	On	19/12/2011	Foreign Exchange Future			10.06080	10.08790			0.00	0	1,950
Total € / R Future										22,389,050.80	2,262	71,663
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		107.00000	83,000	13.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		38.00000	42,000	13.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		74.00000	53,000	12.49	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		55.00000	62,000	12.49	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		145.00000	119,000	13.78	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		26.00000	28,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		475.00000	454,000	13.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		143.00000	149,000	13.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		442.00000	421,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		160.00000	166,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		510.00000	488,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		128.00000	133,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		197.00000	204,000	13.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		379.00000	359,000	13.14	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		564.00000	584,000	14.50	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		146.00000	139,000	14.50	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		553.00000	535,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		265.00000	274,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		523.00000	506,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		285.00000	295,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		583.00000	565,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		245.00000	254,000	13.54	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										22,389,050.80	2,262	78,843
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.15380	7.20330			7,976,487.00	1,115	13,460
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.16700	7.21550			5,196,075.00	725	12,280
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.18050	7.22890			2,872,200.00	400	690
Total AU\$ / R Future										16,044,762.00	2,240	26,430
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		553.00000	504,000	17.66	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	17.66	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		503.00000	454,000	16.88	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	16.88	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		603.00000	554,000	18.44	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	18.44	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		592.00000	548,000	12.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		27.00000	31,000	12.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		547.00000	504,000	12.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		32.00000	37,000	12.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		638.00000	593,000	12.88	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		23.00000	26,000	12.88		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		634.00000	594,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		55.00000	64,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		594.00000	540,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		65.00000	60,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		676.00000	634,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		47.00000	54,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		144.00000	127,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		415.00000	447,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								16,044,762.00	2,240	26,430
CAD/ R On 13/06/2011 Foreign Exchange Future			6.87770	6.89710				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			6.96030	6.97950				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		48.00000	30,000	12.51		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		51.00000	52,000	12.51		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		29.00000	16,000	13.09		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		82.00000	88,000	13.09		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		77.00000	54,000	11.93		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		30.00000	26,000	11.93		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		90.00000	82,000	12.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		361.00000	372,000	12.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		79.00000	72,000	13.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		400.00000	412,000	13.02		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		103.00000	94,000	12.69		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		324.00000	334,000	12.69		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	0
CF CANDO On 19/09/2011 Foreign Exchange Future			0.02630	26.51760				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			0.10140	100.45550				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			8.03990	8.01870				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			8.16050	8.13890				0.00	0	50
Total CHF / R Future								0.00	0	950
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		919.00000	940,000	23.86		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		0.00000	0,000	23.86		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		869.00000	890,000	23.37		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		0.00000	0,000	23.37		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		969.00000	990,000	24.34		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		0.00000	0,000	24.34		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		571.00000	588,000	15.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		82.00000	78,000	15.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		533.00000	550,000	15.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		94.00000	90,000	15.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		609.00000	627,000	15.22		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		70.00000	67,000	15.22	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			13,834.31000	13,830.27000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Call		3,303.00000	3,343,000		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		3,303.00000	3,343,000		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		3,303.00000	3,343,000		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			1.04010	1.03690			0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.05740	1.05480			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		30.00000	33,000	14.68	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		161.00000	132,000	14.68	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		1.00000	2,000	22.32	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		632.00000	601,000	22.32	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		375.00000	404,000	18.87	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		6.00000	3,000	18.87	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		180.00000	188,000	15.84	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		632.00000	614,000	15.84	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		94.00000	99,000	17.25	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,046.00000	1,025,000	17.25	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		347.00000	361,000	14.44	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		299.00000	287,000	14.44	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							491,571,780.80	69,225	788,039
Total Options							1,092,978.00	5,924	183,359
Grand Total:							492,664,758.80	75,149	971,398