

Currency Derivatives Daily MTM Report

Daily summary for: 10/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.79670	6.74750			553,978,626.90	81,507	206,741
\$ / R	On	19/09/2011			6.89220	6.84240			699,323,965.20	101,466	320,328
\$ / R	On	19/12/2011			6.98700	6.93630			28,618,752.00	4,096	43,688
\$ / R	On	19/03/2012			7.08690	7.03550			2,480,415.00	350	2,808
\$ / R	On	18/06/2012			7.19240	7.13980			0.00	0	1,500
\$ / R	On	17/09/2012			7.30480	7.24960			0.00	0	0
\$ / R	On	14/12/2012			7.41360	7.35580			0.00	0	0
\$ / R	On	12/12/2014			8.39600	8.31020			0.00	0	0
Total \$ / R Future									1,284,401,759.10	187,419	575,065
\$ / R	On	13/06/2011	7.45	Call		0.00000	0,000	22.72	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		703.00000	653,000	22.72	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		0.00000	0,000	23.50	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		753.00000	703,000	23.50	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		0.00000	0,000	21.95	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		653.00000	603,000	21.95	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		68.00000	103,000	14.42	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		21.00000	6,000	14.42	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		453.00000	403,000	18.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		0.00000	0,000	18.86	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		303.00000	253,000	16.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		0.00000	0,000	16.54	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,253.00000	1,203,000	31.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	31.22	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,053.00000	1,003,000	28.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	0,000	28.13	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		503.00000	453,000	19.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		0.00000	0,000	19.63	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		0.00000	0,000	20.41	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		553.00000	503,000	20.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		353.00000	303,000	17.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		0.00000	0,000	17.32	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		254.00000	204,000	15.77	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		1.00000	1,000	15.77	0.00	0	24,880
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		603.00000	553,000	21.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	21.18	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		205.00000	155,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		2.00000	2,000	15.00	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		108.00000	149,000	15.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		11.00000	2,000	15.29	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		10.00000	13,000	13.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		113.00000	66,000	13.45	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		158.00000	108,000	14.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		5.00000	5,000	14.23	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		248.00000	297,000	17.90	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		1.00000	0,000	17.90	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		73.00000	33,000	12.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		20.00000	30,000	12.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		40.00000	15,000	13.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		37.00000	62,000	13.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	0,000	49.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		4,803.00000	4,753,000	49.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		5,203.00000	5,153,000	49.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		26.00000	28,000	20.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,234.00000	1,186,000	20.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		24.00000	26,000	20.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,282.00000	1,234,000	20.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		28.00000	30,000	20.44	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,186.00000	1,138,000	20.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		996.00000	949,000	19.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		38.00000	41,000	19.43	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		75.00000	82,000	17.40	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		633.00000	590,000	17.40	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		237.00000	264,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		195.00000	172,000	14.94	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		192.00000	211,000	14.87	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		250.00000	219,000	14.87	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		676.00000	633,000	17.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		68.00000	75,000	17.66	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		811.00000	765,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		53.00000	57,000	18.42	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		293.00000	324,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		151.00000	132,000	15.00	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		114.00000	98,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		356.00000	390,000	15.07	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		389.00000	352,000	15.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		131.00000	144,000	15.88	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,960.00000	2,910,000	25.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	25.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		548.00000	506,000	16.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		90.00000	98,000	16.90	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		0.00000	427,000	16.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		0.00000	119,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		181.00000	193,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		595.00000	556,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		170.00000	181,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		634.00000	594,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		192.00000	205,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		556.00000	518,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		217.00000	196,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		403.00000	433,000	15.11	216,500.00	500	6,425

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	8.00	Put		1,150.00000	1,104,000	19.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		86.00000	91,000	19.17	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		346.00000	315,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		282.00000	302,000	15.23	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		0.00000	482,000	16.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		0.00000	219,000	16.22	219,000.00	1,000	500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		379.00000	403,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		380.00000	352,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		359.00000	380,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		410.00000	379,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		403.00000	428,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		354.00000	327,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		396.00000	421,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		361.00000	334,000	15.19	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		410.00000	429,000	15.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		520.00000	487,000	15.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		393.00000	411,000	15.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		553.00000	519,000	15.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		427.00000	448,000	15.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		487.00000	456,000	15.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		541.00000	567,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		491.00000	462,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		520.00000	544,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		520.00000	489,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		564.00000	590,000	15.66	0.00	0	13,000

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put	464.00000	435,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put	551.00000	517,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call	501.00000	522,000	15.84	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call	469.00000	487,000	16.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put	813.00000	773,000	16.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call	454.00000	472,000	16.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put	848.00000	808,000	16.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call	483.00000	502,000	16.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put	777.00000	738,000	16.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put	1,035.00000	991,000	17.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call	391.00000	405,000	17.41	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call	1,032.00000	1,070,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put	1,222.00000	1,174,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call	1,017.00000	1,053,000	17.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put	1,257.00000	1,207,000	17.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call	1,049.00000	1,087,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put	1,189.00000	1,141,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put	901.00000	857,000	17.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call	1,211.00000	1,253,000	17.11	0.00	0	200
Total \$ / R Option									435,500.00	1,500	169,339
Total \$ / R									1,284,837,259.10	188,919	744,404
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.79670		6.74750			0.00	0	98
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.89220		6.84240			0.00	0	347
Total \$ / R MAXI Future									0.00	0	445

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	7.05	Call		41.00000	25,000	16.54		0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		30,291.00000	25,355,000	16.54		0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		18.00000	9,000	17.32		0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		35,268.00000	30,339,000	17.32		0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		92.00000	71,000	15.77		0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		25,342.00000	20,401,000	15.77		0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	21.18		0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		60,250.00000	55,330,000	21.18		0.00	0	60	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		13,076.00000	14,381,000	15.88		0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		38,836.00000	35,161,000	15.88		0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		11,890.00000	13,069,000	16.14		0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		42,650.00000	38,849,000	16.14		0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,388.00000	15,832,000	15.63		0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		35,148.00000	31,612,000	15.63		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			11.02870	11.04530				29,071,653.20	2,636	20,490	
£ / R	On 19/09/2011	Foreign Exchange Future			11.16960	11.18660				15,905,510.40	1,424	33,351	
£ / R	On 19/12/2011	Foreign Exchange Future			11.30890	11.32510				0.00	0	7,987	
£ / R	On 18/06/2012	Foreign Exchange Future			11.60760	11.62130				0.00	0	0	
Total £ / R Future										44,977,163.60	4,060	61,828	
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		0.00000	0,000	19.73		0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		805.00000	821,000	19.73		0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	20.22		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	11.90	Put		855.00000	871,000	20.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		0.00000	0,000	19.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		755.00000	771,000	19.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		299.00000	280,000	14.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		4.00000	1,000	14.48	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		406.00000	421,000	15.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		1.00000	0,000	15.77	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	0,000	16.76	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		505.00000	521,000	16.76	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	20.72	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		905.00000	921,000	20.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		209.00000	201,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		522.00000	531,000	14.36	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		194.00000	187,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		557.00000	567,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		224.00000	216,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		487.00000	496,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		168.00000	162,000	14.67	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		631.00000	642,000	14.67	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		87.00000	83,000	15.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,000.00000	1,013,000	15.60	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		237.00000	240,000	13.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		424.00000	410,000	13.68	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		347.00000	338,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		672.00000	679,000	14.75	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	11.70	Call		331.00000	323,000	14.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		706.00000	714,000	14.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		363.00000	354,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		638.00000	645,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		211.00000	205,000	15.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,086.00000	1,096,000	15.82	0.00	0	250
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		608.00000	598,000	15.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		837.00000	840,000	15.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		590.00000	581,000	15.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		869.00000	873,000	15.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		625.00000	615,000	14.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		804.00000	807,000	14.98	0.00	0	0
Total £ / R Option										0.00	0	7,780
Total £ / R										44,977,163.60	4,060	69,608
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08480	0.08420			1,696.00	20	641
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08600	0.08540			1,720.00	20	12,290
Total ¥ / R Future										3,416.00	40	12,931
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		44.00000	55,000	21.05	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		124.00000	75,000	21.05	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	30.00	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,080.00000	1,020,000	30.00	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		920.00000	980,000	24.24	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	24.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		629.00000	671,000	15.65	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	0.08	Put		89.00000	71,000	15.65	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		180.00000	190,000	19.23	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		640.00000	590,000	19.23	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,542.00000	1,602,000	16.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	16.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,460.00000	1,141,400,000	27.71	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										3,416.00	40	12,931
€ / R	On	13/06/2011	Foreign Exchange Future			9.76240	9.78700			16,264,158.40	1,666	11,183
€ / R	On	19/09/2011	Foreign Exchange Future			9.87270	9.89740			6,377,764.20	646	55,742
€ / R	On	19/12/2011	Foreign Exchange Future			9.97950	10.00290			0.00	0	4,736
Total € / R Future										22,641,922.60	2,312	71,661
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		39.00000	22,000	10.75	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		52.00000	60,000	10.75	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		23.00000	11,000	11.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		86.00000	99,000	11.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		68.00000	42,000	10.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		31.00000	30,000	10.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		409.00000	390,000	12.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		162.00000	167,000	12.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		378.00000	360,000	12.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		181.00000	187,000	12.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		442.00000	422,000	12.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		145.00000	149,000	12.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		223.00000	230,000	12.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		320.00000	303,000	12.84	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		624.00000	642,000	14.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		121.00000	115,000	14.56	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		493.00000	481,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		290.00000	302,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		465.00000	454,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		312.00000	325,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		522.00000	509,000	13.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		269.00000	280,000	13.44	0.00	0	0
Total € / R Option										0.00	0	7,180
Total € / R										22,641,922.60	2,312	78,841
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.17190	7.15600			102,859,389.80	14,342	6,275
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18530	7.17120			110,797,326.00	15,420	27,646
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.20020	7.18590			14,400.40	2	889
Total AU\$ / R Future										213,671,116.20	29,764	34,810
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		506.00000	522,000	18.73	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	18.73	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		456.00000	472,000	17.74	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	17.74	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		556.00000	572,000	19.73	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	19.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		552.00000	563,000	12.68	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	6.65	Put		31.00000	28,000	12.68	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		508.00000	519,000	12.51	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		37.00000	34,000	12.51	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		597.00000	609,000	12.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		26.00000	24,000	12.85	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		598.00000	609,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		62.00000	59,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		558.00000	569,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		72.00000	69,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		638.00000	650,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		52.00000	50,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		129.00000	133,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		443.00000	433,000	12.00	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										213,671,116.20	29,764	34,810
CAD/ R	On	13/06/2011	Foreign Exchange Future			6.95370	6.91290			0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.03510	6.99380			0.00	0	800
Total CAD/ R Future										0.00	0	800
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		41.00000	66,000	12.79	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		28.00000	12,000	12.79	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		20.00000	32,000	11.99	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		57.00000	28,000	11.99	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		76.00000	108,000	13.59	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		13.00000	4,000	13.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		88.00000	101,000	12.66		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		344.00000	316,000	12.66		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		77.00000	89,000	12.82		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		383.00000	354,000	12.82		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		101.00000	116,000	12.49		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		307.00000	281,000	12.49		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			0.02640	0.02710				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			0.11810	0.10580				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			8.06920	8.02090				0.00	0	50
CHF / R On 19/09/2011 Foreign Exchange Future			8.18700	8.13770				0.00	0	950
Total CHF / R Future								0.00	0	1,000
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		921.00000	969,000	26.13		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		0.00000	0,000	26.13		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		871.00000	919,000	25.43		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		0.00000	0,000	25.43		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		971.00000	1,019,000	26.83		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		0.00000	0,000	26.83		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		568.00000	605,000	15.01		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	7.65	Put		80.00000	68,000	15.01	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		531.00000	566,000	15.04	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		93.00000	79,000	15.04	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		607.00000	645,000	14.99	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		69.00000	58,000	14.99	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	1,000
RAIN	On	13/06/2011	Foreign Exchange Future			13,841.42000	13,810.38000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,104.00000	3,414,000		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		3,104.00000	3,414,000		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		3,104.00000	3,414,000		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			1.04870	1.04180			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06490	1.05800			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	43,000	12.91	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		112.00000	56,000	12.91	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		1.00000	1,000	22.51	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		583.00000	514,000	22.51	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 13/06/2011 Foreign Exchange Option	1.00	Call		420.00000	487,000	19.53		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		2.00000	0,000	19.53		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		185.00000	201,000	15.35		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		605.00000	552,000	15.35		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		96.00000	103,000	16.74		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,016.00000	954,000	16.74		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		359.00000	392,000	14.08		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		279.00000	243,000	14.08		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								1,565,695,377.50	223,595	802,826
Total Options								435,500.00	1,500	184,359
Grand Total:								1,566,130,877.50	225,095	987,185