

Currency Derivatives Daily MTM Report

Daily summary for: 28/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.92280	6.95430			70,363,339.20	10,164	327,319
\$ / R	On	19/12/2011			7.01740	7.04940			140,348.00	20	44,398
\$ / R	On	19/03/2012			7.11580	7.14900			0.00	0	13,373
\$ / R	On	18/06/2012			7.22190	7.25670			0.00	0	2,000
\$ / R	On	17/09/2012			7.33490	7.37040			0.00	0	0
\$ / R	On	14/12/2012			7.44490	7.48110			0.00	0	0
\$ / R	On	12/12/2014			8.45160	8.49330			0.00	0	0
Total \$ / R Future									70,503,687.20	10,184	387,090
\$ / R	On	19/09/2011	8.05	Call		28.00000	25,000	21.67	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,124.00000	1,152,000	21.67	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		26.00000	23,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,172.00000	1,200,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		30.00000	27,000	21.38	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,076.00000	1,104,000	21.38	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		887.00000	914,000	20.20	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		41.00000	37,000	20.20	0.00	0	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		85.00000	75,000	17.84	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		531.00000	552,000	17.84	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		290.00000	264,000	15.03	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		136.00000	141,000	15.03	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		232.00000	207,000	14.90	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		178.00000	184,000	14.90	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		573.00000	595,000	18.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		77.00000	68,000	18.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		705.00000	729,000	19.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		59.00000	52,000	19.02	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		355.00000	328,000	15.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		101.00000	105,000	15.16	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		73.00000	76,000	15.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		427.00000	399,000	15.29	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		298.00000	314,000	16.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		152.00000	137,000	16.07	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,850.00000	2,880,000	30.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	3,000	30.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		449.00000	469,000	17.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		103.00000	92,000	17.25	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		371.00000	389,000	16.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		125.00000	112,000	16.66	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		62.00000	64,000	15.35	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		466.00000	437,000	15.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		322.00000	295,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		118.00000	122,000	15.09	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		156.00000	161,000	14.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		260.00000	234,000	14.96	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		616.00000	639,000	18.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		70.00000	62,000	18.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		206.00000	187,000	15.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		202.00000	214,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		206.00000	192,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		507.00000	525,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		194.00000	180,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		545.00000	563,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		220.00000	205,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		471.00000	488,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		170.00000	176,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		469.00000	443,000	15.31	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,047.00000	1,072,000	19.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		96.00000	89,000	19.59	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		279.00000	287,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		328.00000	304,000	15.32	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		435.00000	452,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		234.00000	219,000	16.39	109,500.00	500	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		932.00000	902,000	15.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		33.00000	35,000	15.28	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		0.00000	642,000	17.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		0.00000	159,000	17.45	79,500.00	500	500

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		434.00000	410,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		321.00000	330,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		410.00000	386,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		347.00000	356,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		460.00000	436,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		297.00000	306,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		453.00000	429,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		304.00000	313,000	15.34	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		379.00000	360,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		380.00000	394,000	15.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		456.00000	436,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		449.00000	464,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		437.00000	418,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		480.00000	496,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		479.00000	455,000	15.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		422.00000	433,000	15.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		601.00000	577,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		431.00000	442,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		577.00000	554,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		457.00000	469,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		625.00000	601,000	15.76	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		405.00000	416,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		485.00000	497,000	15.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		555.00000	532,000	15.94	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		513.00000	495,000	16.83	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		732.00000	750,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		497.00000	480,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		766.00000	785,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		529.00000	511,000	16.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		698.00000	716,000	16.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		947.00000	968,000	17.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		428.00000	413,000	17.55	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,119.00000	1,097,000	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,126.00000	1,145,000	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,101.00000	1,080,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,158.00000	1,178,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,136.00000	1,114,000	17.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,093.00000	1,112,000	17.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		816.00000	833,000	17.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,309.00000	1,285,000	17.17	0.00	0	200
Total \$ / R Option										189,000.00	1,000	152,149
Total \$ / R										70,692,687.20	11,184	539,239
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.92280	6.95430			359,985.60	52	365
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.01740	7.04940			0.00	0	20
Total \$ / R MAXI Future										359,985.60	52	385
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		15,250.00000	13,729,000	16.07	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		29,820.00000	31,449,000	16.07	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		13,801.00000	12,392,000	16.37	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		33,371.00000	35,112,000	16.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		16,856.00000	15,217,000	15.78		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		26,426.00000	27,937,000	15.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		32,788.00000	30,446,000	15.32		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		27,848.00000	28,706,000	15.32		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		30,358.00000	28,484,000	15.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		30,418.00000	31,744,000	15.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		35,349.00000	32,950,000	15.32		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		25,409.00000	26,210,000	15.32		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										359,985.60	52	385
£ / R	On 19/09/2011	Foreign Exchange Future			11.07520	11.11710				27,743,376.00	2,505	34,694
£ / R	On 19/12/2011	Foreign Exchange Future			11.21470	11.25800				0.00	0	9,598
£ / R	On 19/03/2012	Foreign Exchange Future			11.36010	11.40500				14,211,485.10	1,251	2,751
£ / R	On 18/06/2012	Foreign Exchange Future			11.51490	11.56290				0.00	0	0
Total £ / R Future										41,954,861.10	3,756	47,043
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		155.00000	139,000	14.24		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		538.00000	564,000	14.24		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		142.00000	128,000	14.37		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		575.00000	603,000	14.37		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		168.00000	151,000	14.12		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		501.00000	526,000	14.12		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		121.00000	108,000	14.61		0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		654.00000	683,000	14.61		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		57.00000	50,000	15.70		0.00	0	0

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£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,040.00000	1,075,000	15.70	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		228.00000	241,000	13.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		345.00000	316,000	13.18	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		689.00000	654,000	13.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		72.00000	79,000	13.45	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		374.00000	344,000	13.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		207.00000	219,000	13.20	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		333.00000	353,000	13.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		250.00000	228,000	13.51	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		435.00000	404,000	13.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		168.00000	179,000	13.26	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		275.00000	293,000	13.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		292.00000	268,000	13.27	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		270.00000	247,000	13.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		303.00000	322,000	13.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		305.00000	288,000	15.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		697.00000	723,000	15.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		290.00000	275,000	15.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		732.00000	760,000	15.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		320.00000	303,000	14.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		662.00000	688,000	14.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		180.00000	170,000	16.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,122.00000	1,155,000	16.17	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		426.00000	404,000	14.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		468.00000	489,000	14.38	0.00	0	0

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£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		542.00000	520,000	14.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		587.00000	610,000	14.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		523.00000	501,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		618.00000	641,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		563.00000	540,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		558.00000	580,000	14.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		572.00000	550,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		859.00000	885,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		556.00000	533,000	15.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		893.00000	918,000	15.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		589.00000	566,000	15.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		826.00000	851,000	15.25	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										41,954,861.10	3,756	69,343
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08580	0.08600			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08700	0.08730			0.00	0	0
Total ¥ / R Future										0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		653.00000	635,000	15.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		53.00000	55,000	15.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		162.00000	156,000	19.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		562.00000	576,000	19.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,601.00000	1,581,000	16.76	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	16.76	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.42	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		1,141,400.00000	1,141,420,000	24.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		847.00000	823,000	16.22	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		117.00000	123,000	16.22	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		346.00000	335,000	19.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		616.00000	635,000	19.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,736.00000	1,706,000	15.43	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		6.00000	6,000	15.43	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			9.92510	9.90810			11,929,970.20	1,202	58,948
€ / R	On	19/12/2011	Foreign Exchange Future			10.03490	10.02000			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.14900	10.13730			0.00	0	5,000
Total € / R Future										11,929,970.20	1,202	68,684
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		389.00000	395,000	12.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		131.00000	120,000	12.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		356.00000	362,000	12.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		148.00000	137,000	12.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		422.00000	430,000	12.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		114.00000	105,000	12.52	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		189.00000	175,000	12.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		297.00000	300,000	12.39	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		583.00000	565,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		91.00000	90,000	13.52	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		654.00000	667,000	12.72	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	9.30	Put		46.00000	42,000	12.72	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		123.00000	123,000	13.16	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		465.00000	448,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		202.00000	203,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		294.00000	278,000	12.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		484.00000	491,000	13.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		264.00000	256,000	13.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		456.00000	462,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		286.00000	277,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		513.00000	520,000	13.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		243.00000	235,000	13.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		379.00000	384,000	13.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		359.00000	349,000	13.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		485.00000	491,000	13.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		448.00000	442,000	13.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		462.00000	467,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		475.00000	468,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		509.00000	515,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		422.00000	416,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,176.00000	1,186,000	13.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		89.00000	87,000	13.25	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										11,929,970.20	1,202	92,384
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20930	7.18600			0.00	0	25,686
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.22760	7.20590			0.00	0	1,089

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.24890	7.23070				0.00	0	0
Total AU\$ / R Future								0.00	0	26,775
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		559.00000	580,000	13.21		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		23.00000	21,000	13.21		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		514.00000	534,000	13.00		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		28.00000	25,000	13.00		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		605.00000	626,000	13.42		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		19.00000	17,000	13.42		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		58.00000	62,000	12.09		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		372.00000	353,000	12.09		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		68.00000	73,000	11.89		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		332.00000	314,000	11.89		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		270.00000	285,000	11.75		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		84.00000	76,000	11.75		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		145.00000	154,000	10.92		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		159.00000	145,000	10.92		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		50.00000	53,000	12.28		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		414.00000	394,000	12.28		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		172.00000	183,000	11.13		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		136.00000	124,000	11.13		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		607.00000	625,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		51.00000	47,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		566.00000	584,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		60.00000	56,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		649.00000	667,000	12.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		43.00000	39,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		124.00000	131,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		418.00000	403,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		176.00000	186,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		270.00000	258,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		273.00000	280,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		292.00000	281,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		254.00000	260,000	11.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		323.00000	311,000	11.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		298.00000	305,000	11.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		267.00000	256,000	11.41	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	26,775
CAD/ R On 19/09/2011 Foreign Exchange Future			7.02010	7.03570			0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.10220	7.11840			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		83.00000	74,000	12.06	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		297.00000	304,000	12.06	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		71.00000	62,000	12.21	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		335.00000	342,000	12.21	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		97.00000	87,000	11.91	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		261.00000	267,000	11.91	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		193.00000	182,000	12.60	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		325.00000	330,000	12.60	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	Call		177.00000	167,000	12.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		359.00000	365,000	12.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		211.00000	199,000	12.44		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		293.00000	297,000	12.44		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			0.02860	0.02630				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			0.12710	0.13470				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			8.34320	8.34100				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.46570	8.46490				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		726.00000	727,000	15.38		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		35.00000	34,000	15.38		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		683.00000	684,000	15.37		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		42.00000	41,000	15.37		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		770.00000	771,000	15.39		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		29.00000	28,000	15.39		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		222.00000	218,000	15.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		281.00000	275,000	15.41		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		447.00000	444,000	15.38		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	8.30	Put		282.00000	278,000	15.38		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		422.00000	419,000	15.46		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		307.00000	303,000	15.46		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		473.00000	471,000	15.31		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		258.00000	255,000	15.31		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		354.00000	351,000	15.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		389.00000	385,000	15.76		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			14,068.42000	14,081.56000				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			1.07100	1.07290				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.08900	1.09140				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		205.00000	194,000	15.42		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		476.00000	484,000	15.42		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		101.00000	94,000	17.03		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		872.00000	884,000	17.03		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		418.00000	401,000	14.04		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		189.00000	191,000	14.04		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		427.00000	410,000	15.36		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		513.00000	520,000	15.36		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		273.00000	261,000	16.51		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 19/12/2011 Foreign Exchange Option	1.15	Put		859.00000	871,000	16.51	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		669.00000	646,000	14.36	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		255.00000	256,000	14.36	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							124,748,504.10	15,194	587,621
Total Options							189,000.00	1,000	198,149
Grand Total:							124,937,504.10	16,194	785,770