



Currency Derivatives Daily MTM Report

Daily summary for: 08/03/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			6.92510	6.86800			154,602,857.50	22,325	210,144
\$ / R	On	13/06/2011	Foreign Exchange Future			7.01950	6.96160			46,848,143.00	6,674	81,934
\$ / R	On	19/09/2011	Foreign Exchange Future			7.12450	7.06650			8,335,665.00	1,170	13,441
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22740	7.16900			0.00	0	970
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33990	7.28120			0.00	0	277
Total \$ / R Future										209,786,665.50	30,169	306,766
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	26.17	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,132.00000	1,075,000	26.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	26.78	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,182.00000	1,125,000	26.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	25.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,082.00000	1,025,000	25.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,632.00000	1,575,000	32.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	32.28	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,632.00000	3,575,000	44.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	44.42	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		432.00000	376,000	17.62	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		0.00000	1,000	17.62	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,532.00000	1,475,000	31.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	31.05	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		632.00000	575,000	20.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		0.00000	0,000	20.06	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		682.00000	625,000	20.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		0.00000	0,000	20.67	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		732.00000	675,000	21.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		0.00000	0,000	21.28	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		383.00000	326,000	17.01	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		1.00000	1,000	17.01	0.00	0	7,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		236.00000	181,000	15.17	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		4.00000	6,000	15.17	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		532.00000	475,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		0.00000	0,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		284.00000	228,000	15.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		2.00000	3,000	15.78	0.00	0	100
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		482.00000	425,000	18.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	18.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		1.00000	2,000	16.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		333.00000	277,000	16.39	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		41.00000	17,000	12.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		59.00000	92,000	12.82	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		145.00000	96,000	13.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		13.00000	21,000	13.95	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		74.00000	84,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		562.00000	515,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		67.00000	76,000	16.43	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		605.00000	557,000	16.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		82.00000	93,000	15.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		520.00000	474,000	15.93	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		361.00000	401,000	14.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		99.00000	82,000	14.39	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		361.00000	321,000	14.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		123.00000	140,000	14.93	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		257.00000	221,000	14.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		169.00000	190,000	14.19	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,064.00000	1,012,000	18.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		26.00000	31,000	18.93	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		875.00000	824,000	17.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		37.00000	43,000	17.93	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		399.00000	357,000	15.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		111.00000	126,000	15.18	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		100.00000	114,000	15.43	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		438.00000	395,000	15.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		290.00000	253,000	14.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		152.00000	172,000	14.44	0.00	0	650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		88.00000	98,000	18.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,072.00000	1,024,000	18.20	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	8.10	Call		83.00000	93,000	18.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,117.00000	1,069,000	18.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		93.00000	103,000	18.01	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,027.00000	979,000	18.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		852.00000	806,000	17.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		118.00000	130,000	17.25	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		195.00000	213,000	15.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		529.00000	489,000	15.73	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		448.00000	485,000	14.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		182.00000	161,000	14.54	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		389.00000	423,000	14.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		223.00000	199,000	14.56	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		567.00000	526,000	15.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		183.00000	200,000	15.92	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		685.00000	642,000	16.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		151.00000	166,000	16.49	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		312.00000	334,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		493.00000	457,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		296.00000	317,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		527.00000	490,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		329.00000	352,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		460.00000	425,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		566.00000	599,000	14.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		321.00000	295,000	14.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		540.00000	572,000	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		345.00000	318,000	14.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		593.00000	627,000	14.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		298.00000	273,000	14.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		586.00000	619,000	14.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		305.00000	279,000	14.74	0.00	0	1,000
Total \$ / R Option										0.00	0	168,733
Total \$ / R										209,786,665.50	30,169	475,499
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.92510	6.86800			0.00	0	70
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.01950	6.96160			0.00	0	330
Total \$ / R MAXI Future										0.00	0	400
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		1,324.00000	2,096,000	13.95	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		14,524.00000	9,586,000	13.95	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		760.00000	1,178,000	14.56	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		18,960.00000	13,668,000	14.56	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		2,255.00000	3,593,000	13.34	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		10,455.00000	6,083,000	13.34	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		16,889.00000	19,030,000	14.19	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		25,729.00000	22,080,000	14.19	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		15,217.00000	17,174,000	14.44	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		29,057.00000	25,224,000	14.44	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		18,738.00000	21,076,000	13.94	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		22,578.00000	19,126,000	13.94	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		9,043.00000	10,294,000	15.68	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		47,883.00000	43,344,000	15.68	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	460
£ / R	On	14/03/2011	Foreign Exchange Future			11.17820	11.15660			4,135,934.00	370	29,758
£ / R	On	13/06/2011	Foreign Exchange Future			11.31820	11.29620			1,924,094.00	170	4,134
£ / R	On	19/09/2011	Foreign Exchange Future			11.46680	11.44560			0.00	0	2,612
£ / R	On	19/12/2011	Foreign Exchange Future			11.60860	11.58680			0.00	0	87
Total £ / R Future										6,060,028.00	540	36,591
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		1.00000	1,000	17.59	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		644.00000	623,000	17.59	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		1.00000	0,000	17.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		694.00000	672,000	17.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		2.00000	1,000	17.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		595.00000	573,000	17.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		306.00000	283,000	14.94	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		13.00000	11,000	14.94	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,393.00000	1,372,000	23.27	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		0.00000	0,000	23.27	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		843.00000	822,000	19.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		0.00000	0,000	19.10	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.42	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,157.00000	3,178,000	17.42	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	17.42	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		3,857.00000	3,878,000	17.42	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		152.00000	155,000	15.11	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	11.85	Put		706.00000	687,000	15.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		141.00000	144,000	15.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		745.00000	726,000	15.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		162.00000	166,000	14.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		666.00000	648,000	14.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		658.00000	672,000	13.59	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		112.00000	104,000	13.59	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		416.00000	400,000	14.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		262.00000	268,000	14.09	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		229.00000	234,000	14.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		483.00000	466,000	14.34	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		132.00000	135,000	15.36	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		786.00000	767,000	15.36	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		457.00000	466,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		511.00000	499,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		438.00000	446,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		542.00000	529,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		477.00000	486,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		481.00000	469,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		402.00000	410,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		606.00000	593,000	14.72	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		274.00000	279,000	15.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		928.00000	912,000	15.65	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		571.00000	581,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		634.00000	622,000	14.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		552.00000	561,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		665.00000	652,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		591.00000	601,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		604.00000	592,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		394.00000	401,000	15.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,007.00000	992,000	15.59	0.00	0	250
Total £ / R Option										0.00	0	4,058
Total £ / R										6,060,028.00	540	40,649
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08360	0.08360			836.00	10	416
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08480	0.08480			0.00	0	573
Total ¥ / R Future										836.00	10	989
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		6.00000	5,000	19.25	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		346.00000	345,000	19.25	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	27.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,340.00000	1,340,000	27.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		660.00000	660,000	15.98	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	15.98	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		281.00000	279,000	16.56	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		301.00000	299,000	16.56	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		65.00000	64,000	20.12	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,085.00000	1,084,000	20.12	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,001.00000	1,000,000	16.04	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		21.00000	20,000	16.04	0.00	0	0
Total ¥ / R Option										0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R									836.00	10	989
€ / R	On	14/03/2011			9.60480	9.61790			1,373,486.40	143	16,799
€ / R	On	13/06/2011			9.72120	9.73440			612,435.60	63	8,989
€ / R	On	19/09/2011			9.84230	9.85630			0.00	0	3,261
€ / R	On	19/12/2011			9.95750	9.97110			0.00	0	0
Total € / R Future									1,985,922.00	206	29,049
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call	17.00000	12,000	14.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put	199.00000	207,000	14.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call	12.00000	8,000	14.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put	244.00000	253,000	14.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call	26.00000	19,000	13.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put	158.00000	164,000	13.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put	27.00000	25,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call	145.00000	130,000	13.30	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put	782.00000	795,000	19.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call	0.00000	0,000	19.66	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put	882.00000	895,000	20.58	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call	0.00000	0,000	20.58	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put	483.00000	496,000	16.91	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call	1.00000	1,000	16.91	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call	75.00000	63,000	12.31	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put	57.00000	58,000	12.31	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put	385.00000	397,000	15.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call	3.00000	2,000	15.99	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call	239.00000	235,000	13.60	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	9.80	Put		305.00000	314,000	13.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		221.00000	218,000	13.79	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		337.00000	347,000	13.79	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		258.00000	254,000	13.42	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		274.00000	283,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		496.00000	491,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		290.00000	299,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		469.00000	464,000	13.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		313.00000	322,000	13.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		525.00000	519,000	13.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		269.00000	277,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		568.00000	562,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		397.00000	405,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		542.00000	537,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		421.00000	430,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		594.00000	588,000	13.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		373.00000	381,000	13.72	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										1,985,922.00	206	63,023
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.96290	6.97470			2,088,870.00	300	7,549
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.97760	6.98960			2,232,832.00	320	10,383
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.99430	7.00620			0.00	0	6,140
Total AU\$ / R Future										4,321,702.00	620	24,072
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		275.00000	263,000	13.60	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 14/03/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	13.60	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		226.00000	214,000	12.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	12.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		325.00000	313,000	14.36	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	14.36	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		397.00000	387,000	12.65	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		57.00000	59,000	12.65	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		356.00000	346,000	12.31	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		66.00000	68,000	12.31	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		440.00000	429,000	12.98	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		50.00000	51,000	12.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		466.00000	456,000	12.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		110.00000	112,000	12.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		427.00000	418,000	12.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		121.00000	124,000	12.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		505.00000	496,000	12.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		99.00000	102,000	12.66	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							4,321,702.00	620	24,072
CAD/ R On 14/03/2011 Foreign Exchange Future			7.11370	7.07460			2,489,795.00	350	1,641
CAD/ R On 13/06/2011 Foreign Exchange Future			7.19560	7.15610			0.00	0	0
Total CAD/ R Future							2,489,795.00	350	1,641
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		60.00000	82,000	11.92	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		35.00000	18,000	11.92	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	14/03/2011	Foreign Exchange Option	7.10	Call		37.00000	49,000	11.41	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		62.00000	35,000	11.41	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		94.00000	123,000	12.44	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		19.00000	9,000	12.44	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		342.00000	371,000	12.91	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		86.00000	75,000	12.91	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		306.00000	334,000	12.78	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		100.00000	88,000	12.78	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		379.00000	409,000	13.04	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		73.00000	63,000	13.04	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										2,489,795.00	350	1,641
CHF / R	On	14/03/2011	Foreign Exchange Future			7.40630	7.40710			0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Future			7.51220	7.51270			0.00	0	0
Total CHF / R Future										0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		169.00000	164,000	14.16	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		12.00000	8,000	14.16	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		127.00000	122,000	13.94	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		20.00000	16,000	13.94	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		214.00000	210,000	14.37	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		7.00000	4,000	14.37	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		485.00000	484,000	14.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		72.00000	72,000	14.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		447.00000	446,000	14.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		84.00000	84,000	14.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		525.00000	523,000	14.61	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		62.00000	61,000	14.61	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,793.43000	13,761.60000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,981.79000	13,947.34000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		1,616.00000	1,934,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		1,616.00000	1,934,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		1,616.00000	1,934,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,473.00000	4,818,000		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		4,473.00000	4,818,000		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		4,474.00000	4,818,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1.00000	0,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.05440	1.04760			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.07180	1.06420			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		64.00000	99,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		88.00000	55,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		3.00000	4,000	19.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		527.00000	460,000	19.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		478.00000	546,000	20.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		2.00000	2,000	20.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		379.00000	418,000	13.59		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		237.00000	200,000	13.59		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		186.00000	208,000	14.80		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		544.00000	490,000	14.80		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		716.00000	775,000	13.25		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		74.00000	57,000	13.25		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								224,644,948.50	31,895	399,508
Total Options								0.00	0	206,825
Grand Total:								224,644,948.50	31,895	606,333