



Currency Derivatives Daily MTM Report

Daily summary for: 02/02/2011

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			7.20340	7.19550			31,046,654.00	4,310	221,542
\$ / R	On	13/06/2011	Foreign Exchange Future			7.30100	7.29310			33,066,229.00	4,529	54,007
\$ / R	On	19/09/2011	Foreign Exchange Future			7.40820	7.40000			74,082.00	10	12,065
\$ / R	On	19/12/2011	Foreign Exchange Future			7.51200	7.50350			0.00	0	190
Total \$ / R Future										64,186,965.00	8,849	287,804
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		7.00000	6,000	17.60	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		812.00000	803,000	17.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		6.00000	5,000	17.85	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		861.00000	852,000	17.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		9.00000	8,000	17.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		764.00000	755,000	17.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,306.00000	1,298,000	20.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.10	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,305.00000	3,297,000	31.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.41	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		201.00000	189,000	14.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		96.00000	92,000	14.10	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,207.00000	1,199,000	19.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	19.60	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		352.00000	341,000	15.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		47.00000	44,000	15.10	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		394.00000	383,000	15.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		39.00000	36,000	15.35	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		437.00000	427,000	15.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		32.00000	30,000	15.60	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		168.00000	157,000	13.85	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		113.00000	110,000	13.85	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		97.00000	88,000	14.03	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		192.00000	191,000	14.03	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		272.00000	261,000	14.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		67.00000	64,000	14.60	4,160.00	65	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		116.00000	106,000	13.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		161.00000	159,000	13.82	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		235.00000	224,000	14.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		80.00000	77,000	14.35	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		134.00000	131,000	13.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		139.00000	128,000	13.60	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		34.00000	29,000	15.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		379.00000	382,000	15.11	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		201.00000	198,000	15.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		358.00000	347,000	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	13/06/2011	Foreign Exchange Option	7.50	Call		186.00000	183,000	15.31	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		393.00000	382,000	15.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		217.00000	215,000	14.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		324.00000	314,000	14.87	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		650.00000	652,000	14.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		57.00000	51,000	14.41	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		213.00000	203,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		306.00000	304,000	14.42	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		151.00000	142,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		394.00000	393,000	14.42	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		795.00000	784,000	17.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		88.00000	85,000	17.55	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		625.00000	613,000	16.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		118.00000	114,000	16.65	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		236.00000	226,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		279.00000	277,000	14.42	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		170.00000	168,000	16.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		820.00000	810,000	16.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		161.00000	159,000	17.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		861.00000	851,000	17.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		179.00000	177,000	16.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		779.00000	769,000	16.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		622.00000	612,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		222.00000	220,000	16.02	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		348.00000	347,000	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	19/09/2011	Foreign Exchange Option	7.40	Put		348.00000	339,000	14.65	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		497.00000	493,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		344.00000	331,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		472.00000	468,000	14.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		369.00000	356,000	14.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		523.00000	519,000	14.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		320.00000	307,000	14.62	0.00	0	0
Total \$ / R Option										4,160.00	65	179,947
Total \$ / R										64,191,125.00	8,914	467,751
\$ / R MAXOn	14/03/2011	Foreign Exchange Future		7.20340		7.19550				0.00	0	125
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		7.30100		7.29310				0.00	0	20
Total \$ / R MAXI Future										0.00	0	145
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Call		26,051.00000	26,090,000	14.46		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		6,501.00000	5,750,000	14.46		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		22,499.00000	22,450,000	14.25		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		7,949.00000	7,110,000	14.25		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		29,824.00000	29,952,000	14.68		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		5,274.00000	4,612,000	14.68		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		39,370.00000	39,262,000	14.42		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		15,060.00000	14,162,000	14.42		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		36,279.00000	36,135,000	14.42		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		16,969.00000	16,035,000	14.42		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		42,612.00000	42,543,000	14.41		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		13,302.00000	12,443,000	14.41		0.00	0	0

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	0
Total \$ / R MAXI										0.00	0	145
£ / R	On	14/03/2011	Foreign Exchange Future			11.66630	11.58630			17,266,124.00	1,480	31,438
£ / R	On	13/06/2011	Foreign Exchange Future			11.81080	11.73130			0.00	0	2,391
£ / R	On	19/09/2011	Foreign Exchange Future			11.96190	11.88300			0.00	0	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			12.10370	12.02610			0.00	0	0
Total £ / R Future										17,266,124.00	1,480	36,286
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		142.00000	162,000	14.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		356.00000	296,000	14.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		127.00000	146,000	14.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		391.00000	330,000	14.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		158.00000	181,000	14.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		322.00000	265,000	14.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		162.00000	126,000	14.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		298.00000	342,000	14.22	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		990.00000	912,000	16.59	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		26.00000	28,000	16.59	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		505.00000	438,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		91.00000	104,000	14.98	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		358.00000	383,000	14.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		477.00000	422,000	14.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		340.00000	364,000	14.36	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		509.00000	453,000	14.36	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		377.00000	404,000	14.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		446.00000	393,000	14.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,058.00000	1,124,000	14.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		77.00000	63,000	14.08	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		273.00000	237,000	14.07	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		554.00000	598,000	14.07	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		497.00000	537,000	14.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		316.00000	276,000	14.09	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		747.00000	793,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		364.00000	331,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		718.00000	764,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		385.00000	352,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		776.00000	824,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		343.00000	312,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		663.00000	707,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		430.00000	395,000	14.38	0.00	0	100
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		850.00000	891,000	14.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		474.00000	437,000	14.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		823.00000	863,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		497.00000	459,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		877.00000	919,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		451.00000	415,000	14.37	0.00	0	0
Total £ / R Option										0.00	0	2,110
Total £ / R										17,266,124.00	1,480	38,396
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08840	0.08810			0.00	0	522
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08970	0.08940			0.00	0	573

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										0.00	0	1,095
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		260.00000	275,000	17.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		150.00000	135,000	17.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		26.00000	26,000	20.78	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		916.00000	886,000	20.78	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,111.00000	1,141,000	17.09	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	17.09	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		611.00000	630,000	16.58	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		171.00000	160,000	16.58	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		207.00000	213,000	19.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		767.00000	743,000	19.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,455.00000	1,484,000	17.16	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		15.00000	14,000	17.16	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,095
€ / R	On	14/03/2011	Foreign Exchange Future			9.94040	9.89500			2,564,623.20	258	17,185
€ / R	On	13/06/2011	Foreign Exchange Future			10.06240	10.01700			0.00	0	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			10.19100	10.14520			0.00	0	2,463
€ / R	On	19/12/2011	Foreign Exchange Future			10.31280	10.26660			0.00	0	0
Total € / R Future										2,564,623.20	258	26,926
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		232.00000	256,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		137.00000	116,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		203.00000	225,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		158.00000	135,000	13.47	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	9.75	Call		264.00000	290,000	13.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		119.00000	100,000	13.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		53.00000	42,000	14.35	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		448.00000	482,000	14.35	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		551.00000	509,000	14.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		46.00000	49,000	14.90	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		640.00000	597,000	15.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		35.00000	37,000	15.27	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		310.00000	273,000	13.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		105.00000	113,000	13.78	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		369.00000	401,000	14.10	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		74.00000	61,000	14.10	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		242.00000	208,000	13.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		137.00000	148,000	13.40	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		443.00000	464,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		226.00000	202,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		414.00000	434,000	13.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		247.00000	222,000	13.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		474.00000	495,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		207.00000	183,000	13.28	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		715.00000	738,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		220.00000	197,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		683.00000	705,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		238.00000	214,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		748.00000	771,000	13.12	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		203.00000	180,000	13.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		768.00000	795,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		301.00000	282,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		739.00000	765,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		322.00000	302,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		799.00000	826,000	13.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		282.00000	263,000	13.22	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										2,564,623.20	258	60,900
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.23220	7.21670			723,220.00	100	7,822
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.24660	7.23120			1,463,813.20	202	1,707
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.26240	7.24670			0.00	0	5,840
Total AU\$ / R Future										2,187,033.20	302	15,369
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		526.00000	540,000	14.62	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		9.00000	8,000	14.62	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		478.00000	492,000	14.10	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		11.00000	10,000	14.10	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		575.00000	589,000	15.13	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		8.00000	7,000	15.13	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		627.00000	640,000	13.70	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		46.00000	43,000	13.70	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		583.00000	595,000	13.40	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		52.00000	48,000	13.40	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		672.00000	685,000	14.01	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 13/06/2011 Foreign Exchange Option	6.60	Put		41.00000	38,000	14.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		677.00000	690,000	12.97	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		80.00000	78,000	12.97	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		635.00000	647,000	12.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		88.00000	85,000	12.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		720.00000	733,000	13.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		73.00000	71,000	13.20	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							2,187,033.20	302	15,369
CAD/ R On 14/03/2011 Foreign Exchange Future			7.29100	7.21310			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.37440	7.29550			0.00	0	0
Total CAD/ R Future							0.00	0	1,791
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		215.00000	274,000	12.16	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		52.00000	33,000	12.16	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		179.00000	233,000	11.86	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		66.00000	42,000	11.86	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		254.00000	316,000	12.46	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		41.00000	25,000	12.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		461.00000	522,000	11.90	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		66.00000	48,000	11.90	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		422.00000	481,000	11.78	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		77.00000	57,000	11.78	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		501.00000	565,000	12.02	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		56.00000	41,000	12.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,791
CHF / R	On	14/03/2011	Foreign Exchange Future			7.68810	7.64240				0.00	0	1,390
CHF / R	On	13/06/2011	Foreign Exchange Future			7.79950	7.75370				0.00	0	0
Total CHF / R Future											0.00	0	1,390
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		425.00000	464,000	15.79		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		33.00000	26,000	15.79		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		383.00000	420,000	15.55		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		41.00000	32,000	15.55		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		469.00000	509,000	16.02		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		27.00000	21,000	16.02		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		705.00000	743,000	14.30		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		51.00000	44,000	14.30		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		664.00000	702,000	14.33		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		60.00000	53,000	14.33		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		747.00000	786,000	14.27		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		43.00000	37,000	14.27		0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,390
RAIN	On	14/03/2011	Foreign Exchange Future			14,353.89000	14,288.98000				0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,548.42000	14,482.36000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		6,890.00000	7,539,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		6,890.00000	7,539,000	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		6,890.00000	7,539,000	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		9,824.00000	10,484,000		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		9,824.00000	10,484,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		9,824.00000	10,484,000		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	14/03/2011	Foreign Exchange Future			1.09800	1.09090			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.11520	1.10770			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		468.00000	516,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		59.00000	36,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		177.00000	193,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		268.00000	213,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		918.00000	986,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		9.00000	6,000	15.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		721.00000	769,000	13.59	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		144.00000	117,000	13.59	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		423.00000	454,000	14.08	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	1.10	Put		346.00000	302,000	14.08	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,123.00000	1,185,000	13.33	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		46.00000	33,000	13.33	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							86,204,745.40	10,889	370,806
Total Options							4,160.00	65	216,031
Grand Total:							86,208,905.40	10,954	586,837