



Currency Derivatives Daily MTM Report

Daily summary for: 03/02/2011

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			7.29000	7.20340			201,473,730.00	27,637	226,828
\$ / R	On	13/06/2011	Foreign Exchange Future			7.38050	7.30100			102,315,871.50	13,863	52,218
\$ / R	On	19/09/2011	Foreign Exchange Future			7.49210	7.40820			786,670.50	105	12,150
\$ / R	On	19/12/2011	Foreign Exchange Future			7.60650	7.51200			0.00	0	190
Total \$ / R Future										304,576,272.00	41,605	291,386
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	8,000	16.82	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		803.00000	718,000	16.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	6,000	17.07	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		852.00000	766,000	17.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		8.00000	10,000	16.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		755.00000	670,000	16.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,298.00000	1,211,000	19.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	19.35	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,297.00000	3,210,000	30.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.52	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		189.00000	131,000	13.28	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		92.00000	121,000	13.28	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,199.00000	1,112,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	18.84	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		341.00000	267,000	14.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		44.00000	57,000	14.29	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		383.00000	307,000	14.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		36.00000	47,000	14.54	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		427.00000	349,000	14.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		30.00000	39,000	14.79	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		157.00000	109,000	13.51	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		110.00000	149,000	13.51	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		88.00000	59,000	14.20	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		191.00000	249,000	14.20	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		261.00000	194,000	13.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		64.00000	84,000	13.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		106.00000	73,000	13.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		159.00000	213,000	13.97	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		224.00000	161,000	13.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		77.00000	101,000	13.53	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		131.00000	180,000	13.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		128.00000	90,000	13.74	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		29.00000	18,000	15.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		382.00000	458,000	15.36	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		198.00000	220,000	14.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		347.00000	290,000	14.33	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		183.00000	202,000	14.55	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		382.00000	322,000	14.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		215.00000	238,000	14.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		314.00000	258,000	14.11	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		652.00000	718,000	14.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		51.00000	38,000	14.13	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		203.00000	166,000	14.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		304.00000	346,000	14.11	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		142.00000	113,000	14.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		393.00000	443,000	14.12	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		784.00000	712,000	16.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		85.00000	92,000	16.79	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		613.00000	545,000	15.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		114.00000	125,000	15.90	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		226.00000	186,000	14.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		277.00000	316,000	14.11	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		168.00000	181,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		810.00000	739,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		159.00000	172,000	16.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		851.00000	780,000	16.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		177.00000	191,000	16.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		769.00000	699,000	16.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		612.00000	547,000	15.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		220.00000	239,000	15.48	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		347.00000	386,000	14.40	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		339.00000	294,000	14.40	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		493.00000	545,000	14.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		331.00000	289,000	14.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		468.00000	517,000	14.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		356.00000	311,000	14.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		519.00000	573,000	14.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		307.00000	267,000	14.44	0.00	0	0
Total \$ / R Option										0.00	0	179,947
Total \$ / R										304,576,272.00	41,605	471,333
\$ / R MAXOn	14/03/2011	Foreign Exchange Future		7.29000		7.20340				0.00	0	125
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		7.38050		7.30100				0.00	0	20
Total \$ / R MAXI Future										0.00	0	145
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Call		26,090.00000	32,788,000	14.67		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		5,750.00000	3,788,000	14.67		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		22,450.00000	28,755,000	14.43		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		7,110.00000	4,755,000	14.43		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		29,952.00000	36,995,000	14.90		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		4,612.00000	2,995,000	14.90		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		39,262.00000	44,265,000	14.12		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		14,162.00000	11,215,000	14.12		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		36,135.00000	40,877,000	14.12		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		16,035.00000	12,827,000	14.12		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		42,543.00000	47,801,000	14.12		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		12,443.00000	9,751,000	14.12		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			11.77760	11.66630			4,086,827.20	347	31,634
£ / R	On	13/06/2011	Foreign Exchange Future			11.91000	11.81080			226,290.00	19	2,372
£ / R	On	19/09/2011	Foreign Exchange Future			12.06780	11.96190			0.00	0	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			12.22770	12.10370			0.00	0	0
Total £ / R Future										4,313,117.20	366	36,463
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		162.00000	205,000	14.04	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		296.00000	227,000	14.04	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		146.00000	184,000	14.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		330.00000	256,000	14.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		181.00000	227,000	13.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		265.00000	199,000	13.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		126.00000	92,000	14.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		342.00000	420,000	14.40	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		912.00000	808,000	16.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		28.00000	36,000	16.21	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		438.00000	355,000	14.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		104.00000	133,000	14.62	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		383.00000	427,000	14.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		422.00000	367,000	14.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		364.00000	403,000	14.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		453.00000	393,000	14.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		404.00000	453,000	14.02	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		393.00000	343,000	14.02	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,124.00000	1,214,000	14.32	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		63.00000	54,000	14.32	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		237.00000	201,000	13.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		598.00000	661,000	13.98	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		537.00000	597,000	14.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		276.00000	237,000	14.00	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		793.00000	861,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		331.00000	293,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		764.00000	830,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		352.00000	312,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		824.00000	893,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		312.00000	275,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		707.00000	769,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		395.00000	351,000	14.31	0.00	0	100
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		891.00000	967,000	14.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		437.00000	389,000	14.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		863.00000	938,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		459.00000	410,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		919.00000	997,000	14.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		415.00000	369,000	14.30	0.00	0	0
Total £ / R Option										0.00	0	2,110
Total £ / R										4,313,117.20	366	38,573
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08910	0.08840			12,206.70	137	566
¥ / R	On	13/06/2011	Foreign Exchange Future			0.09030	0.08970			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										12,206.70	137	1,139
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		275.00000	318,000	16.99	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		135.00000	108,000	16.99	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		26.00000	29,000	20.34	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		886.00000	819,000	20.34	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,141.00000	1,211,000	17.75	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	17.75	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		630.00000	669,000	16.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		160.00000	139,000	16.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		213.00000	225,000	19.02	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		743.00000	695,000	19.02	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,484.00000	1,542,000	17.31	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		14.00000	12,000	17.31	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										12,206.70	137	1,139
€ / R	On	14/03/2011	Foreign Exchange Future			9.94440	9.94040			10,730,007.60	1,079	17,499
€ / R	On	13/06/2011	Foreign Exchange Future			10.05580	10.06240			0.00	0	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			10.19040	10.19100			0.00	0	2,463
€ / R	On	19/12/2011	Foreign Exchange Future			10.32720	10.31280			0.00	0	0
Total € / R Future										10,730,007.60	1,079	27,240
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		256.00000	253,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		116.00000	109,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		225.00000	221,000	13.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		135.00000	127,000	13.16	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		290.00000	287,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		100.00000	93,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		42.00000	39,000	14.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		482.00000	483,000	14.24	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		509.00000	501,000	14.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		49.00000	45,000	14.56	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		597.00000	589,000	14.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		37.00000	33,000	14.94	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		273.00000	264,000	13.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		113.00000	108,000	13.42	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		401.00000	400,000	13.93	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		61.00000	56,000	13.93	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		208.00000	199,000	13.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		148.00000	143,000	13.04	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		464.00000	455,000	13.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		202.00000	199,000	13.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		434.00000	425,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		222.00000	219,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		495.00000	486,000	13.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		183.00000	180,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		738.00000	735,000	13.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		197.00000	195,000	13.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		705.00000	702,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		214.00000	212,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		771.00000	769,000	13.09	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	9.60	Put		180.00000	179,000	13.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		795.00000	801,000	13.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		282.00000	274,000	13.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		765.00000	771,000	13.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		302.00000	294,000	13.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		826.00000	833,000	13.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		263.00000	256,000	13.14	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										10,730,007.60	1,079	61,214
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.34110	7.23220			1,908,686.00	260	7,822
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.34750	7.24660			0.00	0	1,707
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.36600	7.26240			14,732.00	2	5,842
Total AU\$ / R Future										1,923,418.00	262	15,371
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		540.00000	647,000	15.94	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		8.00000	6,000	15.94	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		492.00000	598,000	15.45	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		10.00000	7,000	15.45	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		589.00000	696,000	16.44	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		7.00000	5,000	16.44	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		640.00000	733,000	14.32	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		43.00000	36,000	14.32	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		595.00000	687,000	14.01	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		48.00000	40,000	14.01	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		685.00000	780,000	14.63	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		38.00000	33,000	14.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		690.00000	782,000	13.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		78.00000	66,000	13.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		647.00000	738,000	13.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		85.00000	72,000	13.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		733.00000	827,000	13.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		71.00000	61,000	13.66	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							1,923,418.00	262	15,371
CAD/ R On 14/03/2011 Foreign Exchange Future			7.36790	7.29100			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.44320	7.37440			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		274.00000	339,000	12.52	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		33.00000	21,000	12.52	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		233.00000	295,000	12.20	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		42.00000	27,000	12.20	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		316.00000	384,000	12.84	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		25.00000	16,000	12.84	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		522.00000	582,000	12.02	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		48.00000	39,000	12.02	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		481.00000	539,000	11.91	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		57.00000	46,000	11.91	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		565.00000	625,000	12.13	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		41.00000	32,000	12.13	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			7.68390	7.68810			1,152,585.00	150	1,240
CHF / R	On	13/06/2011	Foreign Exchange Future			7.78640	7.79950			0.00	0	0
Total CHF / R Future										1,152,585.00	150	1,240
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		464.00000	459,000	15.84	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		26.00000	25,000	15.84	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		420.00000	415,000	15.59	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		32.00000	31,000	15.59	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		509.00000	504,000	16.09	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		21.00000	20,000	16.09	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		743.00000	732,000	14.33	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		44.00000	46,000	14.33	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		702.00000	690,000	14.35	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		53.00000	54,000	14.35	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		786.00000	775,000	14.31	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		37.00000	39,000	14.31	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										1,152,585.00	150	1,240
RAIN	On	14/03/2011	Foreign Exchange Future			14,446.70000	14,353.89000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,626.53000	14,548.42000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		7,539.00000	8,467,000	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		7,539.00000	8,467,000	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		7,539.00000	8,467,000	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		10,484.00000	11,265,000		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		10,484.00000	11,265,000		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		10,484.00000	11,265,000		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			1.11110	1.09800			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.12730	1.11520			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		516.00000	631,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		36.00000	20,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		193.00000	262,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		213.00000	151,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		986.00000	1,118,000	17.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		6.00000	7,000	17.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		769.00000	862,000	13.39	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		117.00000	89,000	13.39	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		454.00000	514,000	13.63	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		302.00000	241,000	13.63		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,185.00000	1,300,000	13.62		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		33.00000	27,000	13.62		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								322,707,606.50	43,599	374,775
Total Options								0.00	0	216,031
Grand Total:								322,707,606.50	43,599	590,806