



Currency Derivatives Daily MTM Report

Daily summary for: 09/02/2011

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			7.21470	7.24610			50,704,911.60	7,028	226,736
\$ / R	On	13/06/2011	Foreign Exchange Future			7.31200	7.34360			10,083,248.00	1,379	51,174
\$ / R	On	19/09/2011	Foreign Exchange Future			7.42000	7.45070			1,691,760.00	228	12,080
\$ / R	On	19/12/2011	Foreign Exchange Future			7.52320	7.55410			1,248,851.20	166	257
Total \$ / R Future										63,728,770.80	8,801	290,247
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	5,000	18.12	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		760.00000	790,000	18.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	4,000	18.40	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		809.00000	839,000	18.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	6,000	17.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		711.00000	741,000	17.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,255.00000	1,286,000	20.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.92	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,254.00000	3,285,000	32.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	32.53	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		154.00000	171,000	14.19	0.00	0	2,000

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	Call		100.00000	86,000	14.19	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,155.00000	1,186,000	20.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		1.00000	1,000	20.36	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		300.00000	323,000	15.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		46.00000	38,000	15.32	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		341.00000	366,000	15.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		37.00000	31,000	15.60	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		384.00000	410,000	15.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		30.00000	25,000	15.88	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		124.00000	139,000	13.91	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		120.00000	104,000	13.91	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		67.00000	72,000	14.17	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		213.00000	187,000	14.17	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		222.00000	242,000	14.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		68.00000	57,000	14.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		83.00000	90,000	13.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		179.00000	155,000	13.90	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		187.00000	205,000	14.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		83.00000	70,000	14.47	0.00	0	150
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		148.00000	125,000	13.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		102.00000	110,000	13.63	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		20.00000	22,000	15.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		416.00000	387,000	15.51	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		42.00000	46,000	14.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		288.00000	261,000	14.71	0.00	0	1,600

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	7.45	Call		209.00000	195,000	15.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		315.00000	333,000	15.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		193.00000	180,000	15.28	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		349.00000	368,000	15.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		227.00000	212,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		283.00000	300,000	14.81	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		686.00000	657,000	14.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		42.00000	45,000	14.37	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		181.00000	190,000	14.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		325.00000	302,000	14.34	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		124.00000	131,000	14.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		418.00000	393,000	14.35	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		746.00000	771,000	17.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		90.00000	83,000	17.63	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		577.00000	599,000	16.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		121.00000	111,000	16.69	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		203.00000	213,000	14.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		297.00000	275,000	14.34	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		0.00000	250,000	14.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		0.00000	238,000	14.34	47,600.00	200	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		179.00000	170,000	17.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		778.00000	800,000	17.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		170.00000	161,000	17.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		819.00000	841,000	17.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		188.00000	179,000	16.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		737.00000	759,000	16.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		582.00000	602,000	16.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		233.00000	222,000	16.15	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		369.00000	349,000	14.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		318.00000	329,000	14.72	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		521.00000	500,000	14.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		317.00000	327,000	14.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		495.00000	475,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		341.00000	352,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		548.00000	527,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		294.00000	304,000	14.82	0.00	0	0
Total \$ / R Option										47,600.00	200	183,497
Total \$ / R										63,776,370.80	9,001	473,744
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.21470	7.24610			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.31200	7.34360			0.00	0	20
Total \$ / R MAXI Future										0.00	0	145
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		28,847.00000	26,088,000	14.71	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		4,237.00000	4,618,000	14.71	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		24,963.00000	22,293,000	14.44	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		5,353.00000	5,823,000	14.44	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		32,934.00000	30,102,000	14.97	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		3,324.00000	3,632,000	14.97	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		41,821.00000	39,298,000	14.35	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		12,461.00000	13,098,000	14.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		38,554.00000	36,107,000	14.35	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		14,194.00000	14,907,000	14.35	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		45,239.00000	42,646,000	14.35	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		10,879.00000	11,446,000	14.35	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	22,984,000	14.58	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		0.00000	26,784,000	14.58	16,070.40	60	60
Total \$ / R MAXI Option										16,070.40	60	60
Total \$ / R MAXI										16,070.40	60	205
£ / R	On	14/03/2011	Foreign Exchange Future			11.59390	11.61600			1,970,963.00	170	31,202
£ / R	On	13/06/2011	Foreign Exchange Future			11.73640	11.75830			610,292.80	52	2,561
£ / R	On	19/09/2011	Foreign Exchange Future			11.88780	11.90760			0.00	0	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			12.02990	12.04860			0.00	0	0
Total £ / R Future										2,581,255.80	222	36,220
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		127.00000	114,000	14.31	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		311.00000	320,000	14.31	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		113.00000	101,000	14.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		347.00000	357,000	14.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		143.00000	130,000	14.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		277.00000	286,000	14.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		126.00000	130,000	14.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		292.00000	274,000	14.01	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		953.00000	971,000	16.85	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		19.00000	15,000	16.85	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		461.00000	474,000	14.99	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	12.00	Call		77.00000	68,000	14.99	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		355.00000	341,000	14.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		447.00000	455,000	14.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		336.00000	322,000	14.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		478.00000	486,000	14.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		374.00000	360,000	14.29	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		416.00000	424,000	14.29	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,071.00000	1,053,000	14.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		63.00000	67,000	14.03	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		249.00000	255,000	14.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		557.00000	541,000	14.13	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		499.00000	483,000	14.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		291.00000	297,000	14.15	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		318.00000	305,000	14.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		510.00000	519,000	14.63	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		753.00000	738,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		345.00000	350,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		724.00000	709,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		366.00000	371,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		782.00000	768,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		324.00000	330,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		669.00000	654,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		411.00000	416,000	14.40	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		468.00000	455,000	14.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		660.00000	667,000	14.86	0.00	0	200

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	11.65	Call		850.00000	836,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		451.00000	456,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		823.00000	809,000	14.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		474.00000	479,000	14.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		877.00000	863,000	14.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		428.00000	433,000	14.33	0.00	0	0
Total £ / R Option										0.00	0	4,410
Total £ / R										2,581,255.80	222	40,630
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08760	0.08820			0.00	0	428
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08890	0.08950			0.00	0	573
Total ¥ / R Future										0.00	0	1,001
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		251.00000	211,000	17.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		131.00000	151,000	17.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		18.00000	13,000	21.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		898.00000	953,000	21.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,121.00000	1,061,000	17.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	17.17	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		610.00000	560,000	16.27	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		160.00000	170,000	16.27	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		200.00000	176,000	19.21	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		750.00000	786,000	19.21	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,463.00000	1,403,000	16.79	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	13,000	16.79	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										0.00	0	1,001
€ / R	On	14/03/2011	Foreign Exchange Future			9.87540	9.86890			246,885.00	25	17,250
€ / R	On	13/06/2011	Foreign Exchange Future			9.99620	9.98950			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.12570	10.11760			0.00	0	2,460
€ / R	On	19/12/2011	Foreign Exchange Future			10.24660	10.23880			0.00	0	0
Total € / R Future										246,885.00	25	27,783
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		195.00000	194,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		126.00000	119,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		166.00000	164,000	12.77	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		147.00000	139,000	12.77	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		226.00000	225,000	13.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		107.00000	100,000	13.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		44.00000	40,000	14.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		413.00000	415,000	14.09	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		562.00000	554,000	15.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		31.00000	29,000	15.11	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		654.00000	646,000	15.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		23.00000	21,000	15.54	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		311.00000	302,000	13.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		80.00000	77,000	13.83	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		333.00000	334,000	13.71	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		64.00000	59,000	13.71	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		239.00000	230,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		108.00000	105,000	13.41	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		414.00000	417,000	13.43	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		225.00000	221,000	13.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		386.00000	388,000	13.42	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		247.00000	242,000	13.42	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		444.00000	447,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		205.00000	201,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		690.00000	695,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		222.00000	219,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		658.00000	663,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		240.00000	237,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		722.00000	728,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		204.00000	202,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		747.00000	753,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		308.00000	306,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		718.00000	723,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		329.00000	326,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		777.00000	783,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		288.00000	286,000	13.42	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										246,885.00	25	61,757
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.27830	7.31950			5,385,942.00	740	8,508
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.29200	7.33330			29,182,584.00	4,002	10,405
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.30670	7.34680			0.00	0	5,842
Total AU\$ / R Future										34,568,526.00	4,742	24,755
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		625.00000	584,000	16.02	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		6.00000	6,000	16.02		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		576.00000	535,000	15.45		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		7.00000	7,000	15.45		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		674.00000	633,000	16.59		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		5.00000	5,000	16.59		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		719.00000	681,000	14.29		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		36.00000	39,000	14.29		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		674.00000	636,000	13.98		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		41.00000	44,000	13.98		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		765.00000	727,000	14.60		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		32.00000	35,000	14.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		765.00000	729,000	13.37		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		68.00000	72,000	13.37		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		721.00000	686,000	13.14		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		74.00000	79,000	13.14		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		809.00000	773,000	13.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		62.00000	66,000	13.60		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								34,568,526.00	4,742	24,755
CAD/ R On 14/03/2011 Foreign Exchange Future			7.25840	7.30370				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.34100	7.38620				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		279.00000	243,000	12.57		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		25.00000	35,000	12.57		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		237.00000	203,000	12.22	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		33.00000	45,000	12.22	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		323.00000	285,000	12.93	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		19.00000	27,000	12.93	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		531.00000	494,000	12.18	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		45.00000	53,000	12.18	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		490.00000	454,000	12.06	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		54.00000	63,000	12.06	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		574.00000	536,000	12.29	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		38.00000	45,000	12.29	0.00	0	0
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			7.51140	7.57020			0.00	0	200
CHF / R On 13/06/2011 Foreign Exchange Future			7.61930	7.67910			0.00	0	0
Total CHF / R Future							0.00	0	200
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		355.00000	305,000	15.33	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		35.00000	44,000	15.33	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		314.00000	265,000	15.05	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		44.00000	54,000	15.05	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		398.00000	346,000	15.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		28.00000	35,000	15.60	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		640.00000	591,000	14.64	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		61.00000	72,000	14.64	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		600.00000	552,000	14.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		71.00000	83,000	14.63	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		681.00000	631,000	14.64	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		52.00000	62,000	14.64	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	200
RAIN	On	14/03/2011	Foreign Exchange Future			14,283.64000	14,335.77000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,473.56000	14,529.21000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		7,358.00000	6,836,000	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		7,358.00000	6,836,000	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		7,358.00000	6,837,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	1,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		10,292.00000	9,736,000		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		10,292.00000	9,736,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		10,292.00000	9,736,000		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			1.09420	1.10500			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.11020	1.12220			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		570.00000	473,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		20.00000	31,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		214.00000	157,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		164.00000	215,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		1,054.00000	948,000	16.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		4.00000	6,000	16.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		820.00000	724,000	13.63		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		98.00000	122,000	13.63		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		486.00000	414,000	14.06		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		264.00000	312,000	14.06		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,247.00000	1,135,000	13.21		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		25.00000	33,000	13.21		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								101,125,437.60	13,790	382,142
Total Options								63,670.40	260	221,941
Grand Total:								101,189,108.00	14,050	604,083