



Currency Derivatives Daily MTM Report

Daily summary for: 10/02/2011

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			7.31390	7.21470			40,767,678.60	5,574	229,201
\$ / R	On	13/06/2011	Foreign Exchange Future			7.41300	7.31200			11,230,695.00	1,515	50,169
\$ / R	On	19/09/2011	Foreign Exchange Future			7.52090	7.42000			774,652.70	103	11,977
\$ / R	On	19/12/2011	Foreign Exchange Future			7.62470	7.52320			0.00	0	257
Total \$ / R Future										52,773,026.30	7,192	291,604
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		5.00000	6,000	17.37	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		790.00000	692,000	17.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		4.00000	5,000	17.65	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		839.00000	741,000	17.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		6.00000	8,000	17.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		741.00000	644,000	17.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,286.00000	1,187,000	20.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.18	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,285.00000	3,186,000	31.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.56	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		171.00000	109,000	13.44	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		86.00000	123,000	13.44	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,186.00000	1,087,000	19.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		1.00000	1,000	19.62	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		323.00000	241,000	14.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		38.00000	55,000	14.56	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		366.00000	281,000	14.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		31.00000	45,000	14.84	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		410.00000	322,000	15.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		25.00000	36,000	15.13	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		139.00000	89,000	13.71	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		104.00000	153,000	13.71	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		72.00000	45,000	14.54	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		187.00000	259,000	14.54	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		242.00000	169,000	14.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		57.00000	83,000	14.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		90.00000	57,000	14.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		155.00000	221,000	14.26	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		205.00000	138,000	13.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		70.00000	102,000	13.72	0.00	0	150
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		125.00000	185,000	13.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		110.00000	71,000	13.99	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		22.00000	12,000	15.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		387.00000	476,000	15.91	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		46.00000	27,000	15.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		261.00000	341,000	15.09	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		195.00000	232,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		333.00000	269,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		180.00000	213,000	14.75	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		368.00000	300,000	14.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		212.00000	252,000	14.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		300.00000	239,000	14.29	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		657.00000	745,000	14.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		45.00000	32,000	14.30	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		190.00000	150,000	14.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		302.00000	363,000	14.29	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		131.00000	100,000	14.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		393.00000	463,000	14.29	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		771.00000	683,000	17.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		83.00000	96,000	17.04	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		599.00000	518,000	16.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		111.00000	131,000	16.12	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		213.00000	170,000	14.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		275.00000	333,000	14.29	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		250.00000	304,000	14.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		238.00000	191,000	14.29	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		170.00000	187,000	16.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		800.00000	716,000	16.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		161.00000	178,000	16.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		841.00000	757,000	16.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		179.00000	198,000	16.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		759.00000	677,000	16.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		602.00000	526,000	15.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		222.00000	247,000	15.58	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		349.00000	399,000	14.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		329.00000	278,000	14.49	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		500.00000	554,000	14.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		327.00000	279,000	14.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		475.00000	527,000	14.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		352.00000	302,000	14.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		527.00000	583,000	14.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		304.00000	258,000	14.54	0.00	0	0
Total \$ / R Option										0.00	0	183,497
Total \$ / R										52,773,026.30	7,192	475,101
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.31390	7.21470			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.41300	7.31200			148,260.00	20	40
Total \$ / R MAXI Future										148,260.00	20	165
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		26,088.00000	34,145,000	15.09	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		4,618.00000	2,755,000	15.09	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		22,293.00000	29,929,000	14.81	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		5,823.00000	3,539,000	14.81	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		30,102.00000	38,520,000	15.36	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		3,632.00000	2,130,000	15.36	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		39,298.00000	46,331,000	14.29	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		13,098.00000	10,031,000	14.29	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		36,107.00000	42,836,000	14.29	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		14,907.00000	11,536,000	14.29	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		42,646.00000	49,971,000	14.30	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		11,446.00000	8,671,000	14.30	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		22,984.00000	27,698,000	14.29	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		26,784.00000	21,398,000	14.29	0.00	0	60
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										148,260.00	20	225
£ / R	On	14/03/2011	Foreign Exchange Future			11.73080	11.59390			105,577.20	9	31,207
£ / R	On	13/06/2011	Foreign Exchange Future			11.87580	11.73640			0.00	0	2,561
£ / R	On	19/09/2011	Foreign Exchange Future			12.02620	11.88780			0.00	0	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			12.16640	12.02990			0.00	0	0
Total £ / R Future										105,577.20	9	36,225
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		114.00000	161,000	13.91	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		320.00000	230,000	13.91	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		101.00000	142,000	14.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		357.00000	261,000	14.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		130.00000	181,000	13.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		286.00000	200,000	13.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		130.00000	87,000	14.37	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		274.00000	368,000	14.37	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		971.00000	841,000	16.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		15.00000	22,000	16.47	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		474.00000	366,000	14.59	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		68.00000	97,000	14.59	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		341.00000	401,000	14.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		455.00000	375,000	14.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		322.00000	379,000	14.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		486.00000	403,000	14.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		360.00000	426,000	14.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		424.00000	350,000	14.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,053.00000	1,178,000	14.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		67.00000	52,000	14.28	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		255.00000	204,000	14.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		541.00000	630,000	14.06	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		483.00000	566,000	14.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		297.00000	240,000	14.08	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		305.00000	359,000	14.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		519.00000	433,000	14.33	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		738.00000	826,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		350.00000	300,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		709.00000	795,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		371.00000	319,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		768.00000	857,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		330.00000	281,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		654.00000	736,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		416.00000	360,000	14.33	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		455.00000	512,000	14.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		667.00000	586,000	14.64	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		836.00000	919,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		456.00000	403,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		809.00000	890,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		479.00000	424,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		863.00000	948,000	14.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		433.00000	382,000	14.26	0.00	0	0
Total £ / R Option										0.00	0	4,410
Total £ / R										105,577.20	9	40,635
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08800	0.08760			880.00	10	438
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08930	0.08890			0.00	0	573
Total ¥ / R Future										880.00	10	1,011
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		211.00000	231,000	17.10	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		151.00000	131,000	17.10	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		13.00000	14,000	20.70	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		953.00000	914,000	20.70	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,061.00000	1,101,000	17.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	17.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		560.00000	586,000	16.23	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		170.00000	156,000	16.23	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		176.00000	185,000	19.12	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		786.00000	755,000	19.12	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,403.00000	1,442,000	16.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	12,000	16.95	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										880.00	10	1,011
€ / R	On	14/03/2011	Foreign Exchange Future			9.94200	9.87540			2,286,660.00	230	17,230
€ / R	On	13/06/2011	Foreign Exchange Future			10.06360	9.99620			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.19170	10.12570			0.00	0	2,460
€ / R	On	19/12/2011	Foreign Exchange Future			10.31330	10.24660			0.00	0	0
Total € / R Future										2,286,660.00	230	27,763
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		194.00000	237,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		119.00000	95,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		164.00000	205,000	13.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		139.00000	113,000	13.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		225.00000	272,000	13.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		100.00000	80,000	13.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		40.00000	30,000	14.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		415.00000	472,000	14.40	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		554.00000	493,000	14.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		29.00000	35,000	14.81	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		646.00000	583,000	15.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		21.00000	25,000	15.24	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		302.00000	251,000	13.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		77.00000	93,000	13.52	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		334.00000	387,000	14.06	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		59.00000	45,000	14.06	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		230.00000	185,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		105.00000	127,000	13.09	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		417.00000	458,000	13.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		221.00000	194,000	13.42	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		388.00000	428,000	13.41	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		242.00000	214,000	13.41	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		447.00000	490,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		201.00000	176,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		695.00000	739,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		219.00000	197,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		663.00000	706,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		237.00000	214,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		728.00000	774,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		202.00000	182,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		753.00000	795,000	13.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		306.00000	282,000	13.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		723.00000	764,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		326.00000	301,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		783.00000	826,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		286.00000	263,000	13.37	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										2,286,660.00	230	61,737
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.31440	7.27830			153,602.40	21	8,487
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.32250	7.29200			0.00	0	10,405
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.33640	7.30670			0.00	0	5,842
Total AU\$ / R Future										153,602.40	21	24,734
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		584.00000	619,000	16.45	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	5,000	16.45	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		535.00000	570,000	15.89	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		7.00000	6,000	15.89	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		633.00000	668,000	17.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		5.00000	4,000	17.00	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		681.00000	708,000	14.34	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		39.00000	36,000	14.34	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		636.00000	662,000	14.02	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		44.00000	40,000	14.02	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		727.00000	754,000	14.67	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		35.00000	32,000	14.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		729.00000	755,000	13.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		72.00000	69,000	13.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		686.00000	712,000	13.26	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		79.00000	76,000	13.26	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		773.00000	799,000	13.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		66.00000	63,000	13.69	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										153,602.40	21	24,734
CAD/ R	On	14/03/2011	Foreign Exchange Future			7.33800	7.25840			0.00	0	1,791
CAD/ R	On	13/06/2011	Foreign Exchange Future			7.42020	7.34100			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		243.00000	311,000	13.36	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		35.00000	23,000	13.36	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		203.00000	268,000	13.04	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		45.00000	30,000	13.04	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		285.00000	356,000	13.69	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		27.00000	18,000	13.69	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		494.00000	561,000	12.31	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		53.00000	41,000	12.31	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		454.00000	519,000	12.18	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		63.00000	49,000	12.18	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		536.00000	605,000	12.43	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		45.00000	35,000	12.43	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			7.57490	7.51140			0.00	0	200
CHF / R	On	13/06/2011	Foreign Exchange Future			7.68460	7.61930			0.00	0	0
Total CHF / R Future										0.00	0	200
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		305.00000	356,000	15.57	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		44.00000	31,000	15.57	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		265.00000	314,000	15.29	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		54.00000	39,000	15.29	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		346.00000	400,000	15.86	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		35.00000	25,000	15.86	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		591.00000	642,000	14.48	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		72.00000	57,000	14.48	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		552.00000	602,000	14.49	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		83.00000	67,000	14.49	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		631.00000	683,000	14.46	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		62.00000	48,000	14.46	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			14,423.35000	14,283.64000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,614.84000	14,473.56000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		6,836.00000	8,234,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		6,836.00000	8,233,000	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		6,837.00000	8,234,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		9,736.00000	11,148,000		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		9,736.00000	11,148,000		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		9,736.00000	11,149,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	1,000		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			1.11030	1.09420			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.12640	1.11020			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		473.00000	621,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		31.00000	18,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		157.00000	239,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		215.00000	136,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		948.00000	1,108,000	18.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		6.00000	5,000	18.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		724.00000	849,000	13.41		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		122.00000	85,000	13.41		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		414.00000	501,000	13.72		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		312.00000	237,000	13.72		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,135.00000	1,290,000	13.86		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		33.00000	26,000	13.86		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								55,468,005.90	7,482	383,493
Total Options								0.00	0	221,941
Grand Total:								55,468,005.90	7,482	605,434