



Currency Derivatives Daily MTM Report

Daily summary for: 14/02/2011

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			7.32410	7.33570			42,120,899.10	5,751	230,850
\$ / R	On	13/06/2011	Foreign Exchange Future			7.42360	7.43550			32,404,014.00	4,365	47,605
\$ / R	On	19/09/2011	Foreign Exchange Future			7.53170	7.54410			0.00	0	11,977
\$ / R	On	19/12/2011	Foreign Exchange Future			7.63580	7.64880			0.00	0	257
Total \$ / R Future										74,524,913.10	10,116	290,689
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		7.00000	6,000	17.80	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		671.00000	682,000	17.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		6.00000	4,000	18.11	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		720.00000	730,000	18.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		9.00000	7,000	17.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		623.00000	633,000	17.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,165.00000	1,177,000	20.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.89	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,164.00000	3,176,000	32.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	32.77	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		102.00000	97,000	13.48	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		138.00000	121,000	13.48	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,065.00000	1,077,000	20.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		1.00000	1,000	20.27	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		224.00000	228,000	14.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		60.00000	52,000	14.71	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		263.00000	268,000	15.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		49.00000	42,000	15.02	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		304.00000	310,000	15.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		40.00000	34,000	15.33	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		82.00000	78,000	13.79	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		168.00000	152,000	13.79	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		41.00000	38,000	14.72	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		277.00000	262,000	14.72	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		155.00000	157,000	14.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		91.00000	81,000	14.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		52.00000	49,000	14.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		238.00000	223,000	14.41	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		124.00000	125,000	13.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		110.00000	99,000	13.79	0.00	0	150
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		202.00000	186,000	14.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		66.00000	62,000	14.10	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		11.00000	10,000	16.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		497.00000	484,000	16.26	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		25.00000	22,000	15.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		361.00000	346,000	15.33	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		241.00000	234,000	14.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		256.00000	260,000	14.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		222.00000	215,000	14.81	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		287.00000	291,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		265.00000	254,000	14.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		230.00000	230,000	14.33	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		764.00000	755,000	14.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		29.00000	31,000	14.66	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		144.00000	144,000	14.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		379.00000	368,000	14.43	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		95.00000	97,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		480.00000	471,000	14.50	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		665.00000	673,000	17.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		100.00000	97,000	17.21	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		502.00000	508,000	16.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		137.00000	132,000	16.25	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		163.00000	163,000	14.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		348.00000	337,000	14.40	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		319.00000	308,000	14.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		184.00000	184,000	14.38	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		194.00000	191,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		700.00000	709,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		184.00000	181,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		740.00000	749,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		205.00000	201,000	16.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		661.00000	669,000	16.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		512.00000	519,000	15.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		256.00000	251,000	15.70	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		415.00000	408,000	14.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		271.00000	276,000	14.74	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		569.00000	563,000	14.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		270.00000	277,000	14.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		541.00000	536,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		292.00000	300,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		598.00000	592,000	14.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		249.00000	256,000	14.70	0.00	0	0
Total \$ / R Option										0.00	0	183,497
Total \$ / R										74,524,913.10	10,116	474,186
\$ / R MAXOn	14/03/2011	Foreign Exchange Future		7.32410		7.33570				0.00	0	125
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		7.42360		7.43550				0.00	0	40
Total \$ / R MAXI Future										0.00	0	165
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Call		36,056.00000	34,642,000	15.33		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		2,486.00000	2,232,000	15.33		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		31,789.00000	30,323,000	15.02		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		3,219.00000	2,913,000	15.02		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		40,474.00000	39,109,000	15.64		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		1,904.00000	1,699,000	15.64		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		48,030.00000	47,069,000	14.50		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		9,480.00000	9,709,000	14.50		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		44,493.00000	43,509,000	14.47	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		10,943.00000	11,149,000	14.47	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		51,711.00000	50,769,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		8,161.00000	8,409,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		29,132.00000	28,007,000	14.36	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		20,582.00000	20,647,000	14.36	0.00	0	60
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	225
£ / R	On	14/03/2011	Foreign Exchange Future			11.74010	11.72970			1,209,230.30	103	31,191
£ / R	On	13/06/2011	Foreign Exchange Future			11.88480	11.87510			0.00	0	2,561
£ / R	On	19/09/2011	Foreign Exchange Future			12.03620	12.02690			0.00	0	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			12.17860	12.16930			0.00	0	0
Total £ / R Future										1,209,230.30	103	36,209
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		158.00000	157,000	14.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		228.00000	217,000	14.26	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		140.00000	138,000	14.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		260.00000	248,000	14.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		179.00000	178,000	14.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		199.00000	188,000	14.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		84.00000	78,000	14.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		364.00000	368,000	14.75	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		842.00000	830,000	17.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		22.00000	20,000	17.03	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		365.00000	353,000	15.00	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		95.00000	93,000	15.00	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		400.00000	403,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		375.00000	368,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		379.00000	379,000	14.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		404.00000	394,000	14.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		425.00000	428,000	14.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		350.00000	343,000	14.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,176.00000	1,185,000	14.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		51.00000	50,000	14.40	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		203.00000	198,000	14.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		628.00000	633,000	14.15	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		565.00000	569,000	14.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		240.00000	234,000	14.18	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		359.00000	359,000	14.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		434.00000	424,000	14.40	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		826.00000	829,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		299.00000	293,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		795.00000	799,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		318.00000	313,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		857.00000	861,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		280.00000	275,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		736.00000	739,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		359.00000	353,000	14.39	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		512.00000	514,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		585.00000	578,000	14.69	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		921.00000	925,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		402.00000	396,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		892.00000	896,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		423.00000	417,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		950.00000	955,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		381.00000	376,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		643.00000	646,000	14.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		674.00000	667,000	14.72	0.00	0	150
Total £ / R Option										0.00	0	4,560
Total £ / R										1,209,230.30	103	40,769
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08790	0.08800			9,669.00	110	548
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08920	0.08920			0.00	0	573
Total ¥ / R Future										9,669.00	110	1,121
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		229.00000	218,000	17.48	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		129.00000	128,000	17.48	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		13.00000	10,000	21.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		913.00000	920,000	21.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,101.00000	1,090,000	17.73	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	0,000	17.73	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		579.00000	575,000	16.27	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		159.00000	155,000	16.27	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		181.00000	178,000	19.22	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		761.00000	758,000	19.22	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,432.00000	1,432,000	16.97	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	0.08	Put		12.00000	12,000	16.97	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										9,669.00	110	1,121
€ / R	On	14/03/2011	Foreign Exchange Future			9.86500	9.92370			2,525,440.00	256	17,072
€ / R	On	13/06/2011	Foreign Exchange Future			9.98630	10.04620			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.11440	10.17520			0.00	0	2,460
€ / R	On	19/12/2011	Foreign Exchange Future			10.23590	10.29770			0.00	0	0
Total € / R Future										2,525,440.00	256	27,605
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		222.00000	178,000	13.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		98.00000	113,000	13.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		190.00000	149,000	12.95	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		116.00000	134,000	12.95	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		256.00000	209,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		82.00000	94,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		31.00000	35,000	14.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		455.00000	400,000	14.31	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		509.00000	558,000	15.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		33.00000	23,000	15.48	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		599.00000	651,000	15.95	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		23.00000	16,000	15.95	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		263.00000	300,000	14.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		87.00000	65,000	14.10	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		370.00000	318,000	13.92	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		46.00000	53,000	13.92	0.00	0	3,000

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	10.00	Put		195.00000	227,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		119.00000	92,000	13.64	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		448.00000	403,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		202.00000	217,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		418.00000	375,000	13.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		222.00000	239,000	13.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		479.00000	433,000	13.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		183.00000	197,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		727.00000	679,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		202.00000	215,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		694.00000	647,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		219.00000	233,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		761.00000	712,000	13.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		186.00000	198,000	13.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		781.00000	739,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		283.00000	303,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		751.00000	710,000	13.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		303.00000	324,000	13.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		812.00000	769,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		264.00000	283,000	13.33	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										2,525,440.00	256	61,579
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.32240	7.31800			4,393,440.00	600	8,487
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.33120	7.32710			0.00	0	10,555
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.34530	7.34190			0.00	0	5,842

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R Future							4,393,440.00	600	24,884
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		622.00000	626,000	16.99	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		4.00000	4,000	16.99	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		573.00000	577,000	16.39	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		5.00000	5,000	16.39	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		672.00000	675,000	17.59	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		4.00000	3,000	17.59	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		712.00000	715,000	14.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		35.00000	34,000	14.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		666.00000	670,000	14.24	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		39.00000	39,000	14.24	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		758.00000	762,000	14.85	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		31.00000	31,000	14.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		759.00000	762,000	13.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		67.00000	67,000	13.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		716.00000	718,000	13.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		74.00000	73,000	13.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		803.00000	806,000	13.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		61.00000	61,000	13.75	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							4,393,440.00	600	24,884
CAD/ R On 14/03/2011 Foreign Exchange Future			7.40680	7.39110			2,222,040.00	300	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.49010	7.47510			0.00	0	0
Total CAD/ R Future							2,222,040.00	300	1,791

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	7.05	Call		357.00000	372,000	14.59		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		16.00000	15,000	14.59		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		313.00000	327,000	14.23		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		22.00000	20,000	14.23		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		403.00000	419,000	14.95		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		12.00000	12,000	14.95		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		609.00000	622,000	12.47		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		34.00000	32,000	12.47		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		565.00000	578,000	12.37		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		40.00000	38,000	12.37		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		653.00000	666,000	12.57		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		28.00000	26,000	12.57		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								2,222,040.00	300	1,791
CHF / R On 14/03/2011 Foreign Exchange Future			7.54680	7.54400				0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.65640	7.65340				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		330.00000	329,000	15.87		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		36.00000	32,000	15.87		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		289.00000	287,000	15.58		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		45.00000	40,000	15.58		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		372.00000	372,000	16.17		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		28.00000	25,000	16.17		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		617.00000	618,000	14.61		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	7.10	Put		64.00000	62,000	14.61	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		577.00000	578,000	14.61	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		74.00000	72,000	14.61	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		657.00000	658,000	14.61	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		54.00000	52,000	14.61	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			14,378.84000	14,426.00000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,570.24000	14,615.98000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		8,260.00000	7,788,000	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		8,260.00000	7,788,000	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		8,260.00000	7,789,000	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		11,160.00000	10,702,000		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		11,160.00000	10,702,000		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		11,160.00000	10,703,000		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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Future			1.11020	1.11270			0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.12630	1.12870			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		642.00000	616,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		15.00000	14,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		251.00000	227,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		124.00000	125,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		1,131.00000	1,105,000	18.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		4.00000	3,000	18.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		868.00000	849,000	13.68	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		81.00000	86,000	13.68	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		515.00000	498,000	13.84	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		228.00000	235,000	13.84	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,311.00000	1,289,000	14.02	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		24.00000	26,000	14.02	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							84,884,732.40	11,485	382,464
Total Options							0.00	0	222,091
Grand Total:							84,884,732.40	11,485	604,555