



Currency Derivatives Daily MTM Report

Daily summary for: 24/02/2011

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			7.07680	7.11790			24,358,345.60	3,442	236,268
\$ / R	On	13/06/2011	Foreign Exchange Future			7.17310	7.21430			62,750,278.80	8,748	58,585
\$ / R	On	19/09/2011	Foreign Exchange Future			7.27890	7.32020			2,110,881.00	290	12,432
\$ / R	On	19/12/2011	Foreign Exchange Future			7.38160	7.42240			0.00	0	420
\$ / R	On	19/03/2012	Foreign Exchange Future			7.49300	7.36300			2,075,561.00	277	277
Total \$ / R Future										91,295,066.40	12,757	307,982
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	21.99	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		883.00000	924,000	21.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		1.00000	1,000	22.44	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		933.00000	974,000	22.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		1.00000	1,000	21.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		833.00000	874,000	21.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,382.00000	1,423,000	26.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	26.46	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,382.00000	3,423,000	36.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	36.98	0.00	0	30,000

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	Put		217.00000	249,000	15.73	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		35.00000	26,000	15.73	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,282.00000	1,323,000	25.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	25.57	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		394.00000	431,000	17.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		12.00000	8,000	17.52	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		441.00000	479,000	17.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		9.00000	6,000	17.97	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		489.00000	528,000	18.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		7.00000	5,000	18.41	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		177.00000	207,000	15.28	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		45.00000	34,000	15.28	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		79.00000	99,000	13.94	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		97.00000	76,000	13.94	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		302.00000	338,000	16.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		20.00000	15,000	16.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		108.00000	132,000	14.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		76.00000	59,000	14.39	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		259.00000	292,000	16.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		27.00000	19,000	16.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		59.00000	45,000	14.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		141.00000	168,000	14.84	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		17.00000	20,000	14.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		285.00000	247,000	14.97	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		45.00000	53,000	13.86	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	7.00	Call		163.00000	130,000	13.86	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		152.00000	139,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		388.00000	416,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		139.00000	128,000	16.19	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		425.00000	455,000	16.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		166.00000	152,000	15.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		352.00000	379,000	15.69	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		570.00000	535,000	14.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		56.00000	62,000	14.75	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		222.00000	244,000	14.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		236.00000	217,000	14.70	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		155.00000	169,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		319.00000	292,000	14.52	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		848.00000	883,000	18.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		62.00000	56,000	18.68	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		670.00000	704,000	17.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		84.00000	77,000	17.68	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		252.00000	275,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		216.00000	198,000	14.95	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		198.00000	182,000	15.19	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		284.00000	309,000	15.19	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		140.00000	133,000	17.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		870.00000	904,000	17.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		133.00000	126,000	17.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		913.00000	947,000	17.93	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	Call		148.00000	140,000	17.56	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		828.00000	861,000	17.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		665.00000	696,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		185.00000	175,000	16.81	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		297.00000	281,000	15.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		377.00000	402,000	15.32	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		0.00000	608,000	14.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	129,000	14.76	1,290,000.00	10,000	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		0.00000	539,000	14.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	160,000	14.76	1,600,000.00	10,000	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		0.00000	435,000	15.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		0.00000	264,000	15.51	2,640,000.00	10,000	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		434.00000	414,000	15.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		362.00000	382,000	15.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		410.00000	391,000	15.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		388.00000	409,000	15.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		459.00000	438,000	14.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		337.00000	356,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		0.00000	708,000	14.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		0.00000	251,000	14.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		0.00000	678,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		0.00000	271,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		0.00000	738,000	14.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		0.00000	231,000	14.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		0.00000	730,000	14.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	237,000	14.76	237,000.00	1,000	1,000
Total \$ / R Option										5,767,000.00	31,000	170,583
Total \$ / R										97,062,066.40	43,757	478,565
\$ / R MAXOn		14/03/2011	Foreign Exchange Future			7.07680	7.11790			14,153.60	2	125
\$ / R MAXOn		13/06/2011	Foreign Exchange Future			7.17310	7.21430			0.00	0	40
Total \$ / R MAXI Future										14,153.60	2	165
\$ / R MAXOn		14/03/2011	Foreign Exchange Option	7.00	Call		16,289.00000	13,021,000	13.86	0.00	0	0
\$ / R MAXOn		14/03/2011	Foreign Exchange Option	7.00	Put		4,499.00000	5,341,000	13.86	0.00	0	0
\$ / R MAXOn		14/03/2011	Foreign Exchange Option	7.05	Call		12,797.00000	9,851,000	13.49	0.00	0	0
\$ / R MAXOn		14/03/2011	Foreign Exchange Option	7.05	Put		6,007.00000	7,171,000	13.49	0.00	0	0
\$ / R MAXOn		14/03/2011	Foreign Exchange Option	6.95	Call		20,116.00000	16,591,000	14.23	0.00	0	0
\$ / R MAXOn		14/03/2011	Foreign Exchange Option	6.95	Put		3,326.00000	3,911,000	14.23	0.00	0	0
\$ / R MAXOn		13/06/2011	Foreign Exchange Option	7.05	Call		31,929.00000	29,187,000	14.52	0.00	0	0
\$ / R MAXOn		13/06/2011	Foreign Exchange Option	7.05	Put		15,499.00000	16,877,000	14.52	0.00	0	0
\$ / R MAXOn		13/06/2011	Foreign Exchange Option	7.10	Call		28,979.00000	26,368,000	14.48	0.00	0	0
\$ / R MAXOn		13/06/2011	Foreign Exchange Option	7.10	Put		17,549.00000	19,058,000	14.48	0.00	0	0
\$ / R MAXOn		13/06/2011	Foreign Exchange Option	7.00	Call		35,047.00000	32,179,000	14.55	0.00	0	0
\$ / R MAXOn		13/06/2011	Foreign Exchange Option	7.00	Put		13,617.00000	14,869,000	14.55	0.00	0	0
\$ / R MAXOn		13/06/2011	Foreign Exchange Option	7.35	Call		18,109.00000	16,606,000	15.44	0.00	0	0
\$ / R MAXOn		13/06/2011	Foreign Exchange Option	7.35	Put		31,679.00000	34,296,000	15.44	0.00	0	60
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										14,153.60	2	225
£ / R	On	14/03/2011	Foreign Exchange Future			11.44100	11.56020			2,402,610.00	210	30,632
£ / R	On	13/06/2011	Foreign Exchange Future			11.58380	11.70270			579,190.00	50	2,513

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011			11.73220	11.85080			0.00	0	2,507
£ / R	On	19/12/2011			11.87050	11.98720			0.00	0	87
Total £ / R Future									2,981,800.00	260	35,739
£ / R	On	14/03/2011		11.80	Call	66.00000	41,000	15.55	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	306.00000	400,000	15.55	0.00	0	2,000
£ / R	On	14/03/2011		11.85	Call	55.00000	34,000	15.84	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	345.00000	443,000	15.84	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	77.00000	48,000	15.27	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	267.00000	357,000	15.27	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	98.00000	142,000	13.55	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	208.00000	133,000	13.55	0.00	0	569
£ / R	On	14/03/2011		12.55	Put	995.00000	1,112,000	19.85	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	5.00000	3,000	19.85	0.00	0	569
£ / R	On	14/03/2011		12.00	Put	473.00000	579,000	16.70	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	33.00000	20,000	16.70	0.00	0	150
£ / R	On	14/03/2011		8.00	Put	0.00000	0,000	24.98	0.00	0	0
£ / R	On	14/03/2011		8.00	Call	3,560.00000	3,441,000	24.98	0.00	0	0
£ / R	On	14/03/2011		7.30	Put	0.00000	0,000	32.42	0.00	0	0
£ / R	On	14/03/2011		7.30	Call	4,260.00000	4,141,000	32.42	0.00	0	0
£ / R	On	13/06/2011		11.85	Call	308.00000	265,000	15.03	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	455.00000	531,000	15.03	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	290.00000	250,000	15.15	0.00	0	0
£ / R	On	13/06/2011		11.90	Put	487.00000	566,000	15.15	0.00	0	0
£ / R	On	13/06/2011		11.80	Call	326.00000	282,000	14.92	0.00	0	0
£ / R	On	13/06/2011		11.80	Put	423.00000	498,000	14.92	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	10.75	Call		1,014.00000	913,000	14.31	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		61.00000	79,000	14.31	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		249.00000	299,000	14.43	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		502.00000	433,000	14.43	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		445.00000	381,000	14.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		292.00000	347,000	14.45	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		273.00000	235,000	15.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		520.00000	601,000	15.26	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		695.00000	633,000	14.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		344.00000	401,000	14.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		666.00000	606,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		365.00000	424,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		724.00000	660,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		323.00000	378,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		612.00000	556,000	14.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		411.00000	474,000	14.64	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		418.00000	385,000	15.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		667.00000	753,000	15.34	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		792.00000	736,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		455.00000	516,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		765.00000	711,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		478.00000	541,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		820.00000	762,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		433.00000	492,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		544.00000	511,000	15.29	0.00	0	0

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£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		757.00000	841,000	15.29	0.00	0	250
Total £ / R Option										0.00	0	4,058
Total £ / R										2,981,800.00	260	39,797
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08660	0.08610			0.00	0	448
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08780	0.08740			0.00	0	573
Total ¥ / R Future										0.00	0	1,021
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		98.00000	116,000	17.52	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		188.00000	156,000	17.52	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		1.00000	1,000	21.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,091.00000	1,041,000	21.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		910.00000	960,000	17.47	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.47	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		435.00000	458,000	15.77	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		195.00000	178,000	15.77	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		115.00000	121,000	18.93	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		875.00000	841,000	18.93	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,253.00000	1,291,000	16.28	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	11,000	16.28	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,021
€ / R	On	14/03/2011	Foreign Exchange Future			9.75630	9.77580			341,470.50	35	17,725
€ / R	On	13/06/2011	Foreign Exchange Future			9.87620	9.89420			424,676.60	43	8,075
€ / R	On	19/09/2011	Foreign Exchange Future			10.00080	10.01790			0.00	0	3,161
€ / R	On	19/12/2011	Foreign Exchange Future			10.11800	10.13440			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										766,147.10	78	28,961
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		105.00000	96,000	13.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		129.00000	140,000	13.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		86.00000	78,000	13.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		160.00000	172,000	13.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		127.00000	116,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		101.00000	110,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		33.00000	37,000	14.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		309.00000	293,000	14.72	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		633.00000	652,000	17.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		9.00000	8,000	17.36	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		730.00000	749,000	18.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		6.00000	5,000	18.02	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		355.00000	371,000	15.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		31.00000	27,000	15.38	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		229.00000	214,000	14.06	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		53.00000	58,000	14.06	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		271.00000	286,000	14.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		47.00000	42,000	14.72	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		339.00000	331,000	13.59	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		245.00000	255,000	13.59	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		313.00000	305,000	13.58	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		269.00000	279,000	13.58	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		367.00000	358,000	13.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		223.00000	232,000	13.60	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	9.65	Call		611.00000	604,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		243.00000	253,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		581.00000	574,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		263.00000	273,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		643.00000	635,000	13.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		225.00000	234,000	13.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		676.00000	666,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		342.00000	348,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		648.00000	638,000	13.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		364.00000	370,000	13.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		704.00000	695,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		320.00000	327,000	13.66	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										766,147.10	78	62,935
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.14140	7.10810			478,473.80	67	8,251
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.15500	7.11950			0.00	0	10,255
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.16980	7.13460			0.00	0	5,840
Total AU\$ / R Future										478,473.80	67	24,346
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		412.00000	444,000	15.55	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		4.00000	3,000	15.55	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		364.00000	396,000	14.93	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		6.00000	5,000	14.93	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		461.00000	494,000	16.17	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		3.00000	3,000	16.17	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	6.65	Call		519.00000	551,000	13.81		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		50.00000	46,000	13.81		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		476.00000	507,000	13.48		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		57.00000	52,000	13.48		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		563.00000	596,000	14.15		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		44.00000	41,000	14.15		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		579.00000	607,000	13.07		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		94.00000	87,000	13.07		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		538.00000	565,000	12.83		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		103.00000	95,000	12.83		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		620.00000	649,000	13.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		85.00000	79,000	13.31		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								478,473.80	67	24,346
CAD/ R On 14/03/2011 Foreign Exchange Future			7.20000	7.16400				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.28270	7.24530				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		155.00000	182,000	13.90		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		41.00000	32,000	13.90		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		120.00000	145,000	13.52		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		56.00000	45,000	13.52		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		194.00000	223,000	14.29		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		30.00000	23,000	14.29		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		415.00000	443,000	12.61		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 13/06/2011 Foreign Exchange Option	6.90	Put		70.00000	60,000	12.61		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		377.00000	404,000	12.49		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		82.00000	71,000	12.49		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		455.00000	484,000	12.72		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		60.00000	51,000	12.72		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			7.64060	7.61320				0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.75160	7.72350				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		375.00000	400,000	16.62		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		12.00000	9,000	16.62		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		329.00000	354,000	16.25		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		16.00000	13,000	16.25		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		422.00000	448,000	17.00		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		9.00000	7,000	17.00		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		668.00000	691,000	14.49		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		45.00000	39,000	14.49		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		626.00000	649,000	14.47		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		53.00000	47,000	14.47		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		711.00000	735,000	14.51		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		38.00000	33,000	14.51		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								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 Future			14,082.42000	14,127.27000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,272.23000	14,318.78000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		5,273.00000	4,824,000	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		5,273.00000	4,824,000	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		5,273.00000	4,824,000	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		8,188.00000	7,722,000		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		8,188.00000	7,722,000		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		8,188.00000	7,722,000		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			1.07650	1.08280			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.09340	1.09990			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		353.00000	298,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		25.00000	33,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		70.00000	49,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		242.00000	284,000	14.00	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 Option	1.00	Call		831.00000	769,000	17.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		3.00000	4,000	17.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		636.00000	584,000	13.77	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		137.00000	150,000	13.77	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		350.00000	316,000	14.57	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		351.00000	382,000	14.57	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,038.00000	978,000	13.63	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		39.00000	44,000	13.63	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							95,535,640.90	13,164	400,005
Total Options							5,767,000.00	31,000	208,675
Grand Total:							101,302,640.90	44,164	608,680