



Currency Derivatives Daily MTM Report

Daily summary for: 28/02/2011

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			6.96710	7.01040			95,302,960.90	13,679	224,215
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06170	7.10550			54,911,779.20	7,776	67,946
\$ / R	On	19/09/2011	Foreign Exchange Future			7.16500	7.20980			1,397,175.00	195	12,588
\$ / R	On	19/12/2011	Foreign Exchange Future			7.26520	7.31090			0.00	0	420
\$ / R	On	19/03/2012	Foreign Exchange Future			7.37460	7.42140			0.00	0	277
Total \$ / R Future										151,611,915.10	21,650	305,446
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	22.56	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		990.00000	1,033,000	22.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	23.00	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,040.00000	1,083,000	23.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	22.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		940.00000	983,000	22.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,490.00000	1,533,000	26.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	26.95	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,490.00000	3,533,000	37.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	37.99	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		305.00000	340,000	16.40	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		15.00000	7,000	16.40	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,390.00000	1,433,000	26.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	26.07	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		495.00000	535,000	18.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		5.00000	2,000	18.16	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		543.00000	584,000	18.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		3.00000	1,000	18.60	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		593.00000	634,000	19.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		3.00000	1,000	19.04	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		260.00000	294,000	15.96	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		20.00000	11,000	15.96	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		139.00000	164,000	14.65	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		49.00000	31,000	14.65	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		398.00000	437,000	17.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		8.00000	4,000	17.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		177.00000	205,000	15.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		37.00000	22,000	15.09	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		351.00000	388,000	16.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		11.00000	5,000	16.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		27.00000	15,000	15.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		217.00000	248,000	15.52	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		29.00000	31,000	13.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		189.00000	148,000	13.92	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		76.00000	93,000	13.77	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		86.00000	60,000	13.77	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		118.00000	105,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		463.00000	493,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		108.00000	96,000	16.57	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		503.00000	534,000	16.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		129.00000	115,000	16.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		424.00000	453,000	16.06	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		479.00000	442,000	14.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		74.00000	80,000	14.58	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		281.00000	305,000	15.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		186.00000	167,000	15.03	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		195.00000	209,000	14.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		250.00000	221,000	14.26	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		943.00000	980,000	19.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		48.00000	42,000	19.14	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		760.00000	795,000	18.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		65.00000	57,000	18.11	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		315.00000	340,000	15.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		170.00000	152,000	15.29	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		155.00000	138,000	15.54	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		350.00000	376,000	15.54	0.00	0	200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		219.00000	239,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		224.00000	201,000	14.52	40,200.00	200	650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		117.00000	109,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		957.00000	994,000	18.05	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	8.10	Call		111.00000	104,000	18.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,001.00000	1,039,000	18.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		124.00000	115,000	17.86	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		914.00000	950,000	17.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		745.00000	779,000	17.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		155.00000	144,000	17.11	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		251.00000	234,000	15.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		441.00000	469,000	15.61	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		554.00000	520,000	14.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		144.00000	155,000	14.62	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		488.00000	457,000	14.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		178.00000	192,000	14.64	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		476.00000	504,000	15.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		236.00000	219,000	15.80	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		377.00000	356,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		416.00000	441,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		358.00000	339,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		447.00000	474,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		396.00000	374,000	15.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		385.00000	409,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		659.00000	628,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		274.00000	289,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		630.00000	600,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		295.00000	311,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		689.00000	657,000	14.80	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	6.99	Put		254.00000	268,000	14.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		680.00000	648,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		259.00000	273,000	14.81	0.00	0	1,000
Total \$ / R Option										40,200.00	200	171,233
Total \$ / R										151,652,115.10	21,850	476,679
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.96710	7.01040			55,736.80	8	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.06170	7.10550			0.00	0	40
Total \$ / R MAXI Future										55,736.80	8	165
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		8,620.00000	5,981,000	13.77	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		7,580.00000	9,271,000	13.77	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		6,559.00000	4,326,000	14.21	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		10,519.00000	12,616,000	14.21	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		11,634.00000	8,133,000	13.33	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		5,594.00000	6,423,000	13.33	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		24,951.00000	22,116,000	14.26	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		19,401.00000	20,946,000	14.26	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		22,362.00000	20,128,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		21,812.00000	23,958,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		27,720.00000	24,743,000	14.31	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		17,170.00000	18,573,000	14.31	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		14,145.00000	12,605,000	15.80	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		38,595.00000	41,435,000	15.80	0.00	0	60
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										55,736.80	8	225

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011			11.31400	11.24620			181,024.00	16	30,600
£ / R	On	13/06/2011			11.45510	11.38640			1,718,265.00	150	2,972
£ / R	On	19/09/2011			11.60150	11.53240			58,007.50	5	2,507
£ / R	On	19/12/2011			11.73880	11.66980			0.00	0	87
Total £ / R Future									1,957,296.50	171	36,166
£ / R	On	14/03/2011		11.80	Call	18.00000	15,000	16.07	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	572.00000	501,000	16.07	0.00	0	2,000
£ / R	On	14/03/2011		11.85	Call	15.00000	12,000	16.37	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	619.00000	548,000	16.37	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	21.00000	19,000	15.78	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	525.00000	455,000	15.78	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	268.00000	204,000	14.02	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	64.00000	68,000	14.02	0.00	0	569
£ / R	On	14/03/2011		12.55	Put	1,306.00000	1,237,000	20.47	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	2.00000	1,000	20.47	0.00	0	569
£ / R	On	14/03/2011		12.00	Put	763.00000	692,000	17.25	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	9.00000	6,000	17.25	0.00	0	150
£ / R	On	14/03/2011		8.00	Put	0.00000	0,000	23.59	0.00	0	0
£ / R	On	14/03/2011		8.00	Call	3,246.00000	3,314,000	23.59	0.00	0	0
£ / R	On	14/03/2011		7.30	Put	0.00000	0,000	34.47	0.00	0	0
£ / R	On	14/03/2011		7.30	Call	3,946.00000	4,014,000	34.47	0.00	0	0
£ / R	On	13/06/2011		11.85	Call	202.00000	212,000	15.11	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	666.00000	607,000	15.11	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	190.00000	198,000	15.22	0.00	0	0
£ / R	On	13/06/2011		11.90	Put	704.00000	643,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		215.00000	225,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		629.00000	570,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		754.00000	800,000	14.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		118.00000	95,000	14.17	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		394.00000	345,000	14.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		330.00000	350,000	14.18	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		293.00000	309,000	14.41	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		457.00000	404,000	14.41	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		178.00000	186,000	15.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		742.00000	681,000	15.34	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		524.00000	552,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		492.00000	451,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		500.00000	527,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		518.00000	476,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		548.00000	577,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		466.00000	426,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		461.00000	483,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		579.00000	532,000	14.66	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		319.00000	333,000	15.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		887.00000	832,000	15.52	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		624.00000	656,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		604.00000	567,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		604.00000	633,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		634.00000	594,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		648.00000	680,000	14.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		578.00000	541,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		435.00000	453,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		965.00000	914,000	15.38	0.00	0	250
Total £ / R Option										0.00	0	4,058
Total £ / R										1,957,296.50	171	40,224
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08510	0.08570			0.00	0	438
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08630	0.08690			0.00	0	573
Total ¥ / R Future										0.00	0	1,011
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		76.00000	50,000	18.16	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		206.00000	240,000	18.16	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		1.00000	0,000	23.45	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,131.00000	1,190,000	23.45	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		870.00000	810,000	17.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.11	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		402.00000	365,000	16.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		212.00000	235,000	16.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		103.00000	92,000	19.48	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		913.00000	962,000	19.48	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,204.00000	1,146,000	16.21	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		14.00000	16,000	16.21	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,011
€ / R	On	14/03/2011	Foreign Exchange Future			9.63630	9.62550			5,878,143.00	610	17,478
€ / R	On	13/06/2011	Foreign Exchange Future			9.75430	9.74330			438,943.50	45	8,088

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 Future			9.87640	9.86550			0.00	0	3,161
€ / R	On	19/12/2011	Foreign Exchange Future			9.99080	9.97980			0.00	0	0
Total € / R Future										6,317,086.50	655	28,727
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		50.00000	44,000	14.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		225.00000	208,000	14.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		40.00000	35,000	14.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		265.00000	249,000	14.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		63.00000	57,000	13.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		188.00000	171,000	13.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		59.00000	52,000	14.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		184.00000	188,000	14.14	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		779.00000	766,000	18.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		4.00000	2,000	18.66	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		878.00000	866,000	19.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	2,000	19.42	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		488.00000	474,000	16.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		13.00000	10,000	16.37	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		118.00000	119,000	13.34	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		93.00000	83,000	13.34	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		396.00000	380,000	15.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		21.00000	16,000	15.61	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		260.00000	261,000	13.54	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		317.00000	307,000	13.54	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		241.00000	242,000	13.72	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		348.00000	338,000	13.72	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	9.75	Call		279.00000	281,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		286.00000	277,000	13.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		512.00000	518,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		297.00000	292,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		484.00000	490,000	13.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		319.00000	314,000	13.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		540.00000	547,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		275.00000	271,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		578.00000	585,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		398.00000	394,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		552.00000	560,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		422.00000	419,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		604.00000	612,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		374.00000	371,000	13.64	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										6,317,086.50	655	62,701
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.07730	7.09850			0.00	0	8,246
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.09120	7.11200			127,641.60	18	10,273
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.10430	7.12580			0.00	0	5,840
Total AU\$ / R Future										127,641.60	18	24,359
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		402.00000	380,000	15.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		4.00000	3,000	15.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		353.00000	331,000	14.37	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		5.00000	4,000	14.37	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	6.65	Call		451.00000	429,000	15.64	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		3.00000	2,000	15.64	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		512.00000	491,000	13.38	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		50.00000	50,000	13.38	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		468.00000	448,000	13.04	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		56.00000	57,000	13.04	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		556.00000	535,000	13.72	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		44.00000	44,000	13.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		569.00000	550,000	12.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		93.00000	96,000	12.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		528.00000	510,000	12.63	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		102.00000	106,000	12.63	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		611.00000	592,000	13.11	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		85.00000	88,000	13.11	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										127,641.60	18	24,359
CAD/ R	On	14/03/2011	Foreign Exchange Future			7.14930	7.14200			0.00	0	1,791
CAD/ R	On	13/06/2011	Foreign Exchange Future			7.23080	7.22360			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		131.00000	133,000	13.03	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		39.00000	34,000	13.03	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		97.00000	98,000	12.72	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		55.00000	49,000	12.72	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		169.00000	171,000	13.35	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	7.00	Put		27.00000	22,000	13.35	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		393.00000	399,000	12.53	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		69.00000	68,000	12.53	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		354.00000	361,000	12.41	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		80.00000	80,000	12.41	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		432.00000	438,000	12.65	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		58.00000	57,000	12.65	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			7.49850	7.52610			0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.60670	7.63460			0.00	0	0
Total CHF / R Future							0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		292.00000	264,000	15.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		16.00000	16,000	15.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		248.00000	221,000	15.20	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		22.00000	23,000	15.20	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		337.00000	309,000	16.00	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		11.00000	11,000	16.00	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		591.00000	567,000	14.66	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		56.00000	60,000	14.66	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		551.00000	527,000	14.62	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		66.00000	70,000	14.62	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		632.00000	608,000	14.70	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		47.00000	51,000	14.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,886.81000	13,917.44000				0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,073.60000	14,103.87000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		3,174.00000	2,868,000	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		3,174.00000	2,868,000	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		3,175.00000	2,868,000	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		6,039.00000	5,736,000			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		6,039.00000	5,736,000			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		6,039.00000	5,736,000			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			1.06050	1.06680				0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.07700	1.08320				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		221.00000	168,000	13.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		53.00000	63,000	13.00		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	1.10	Call		32.00000	13,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		364.00000	408,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		674.00000	609,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		6.00000	4,000	16.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		511.00000	467,000	13.80	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		179.00000	197,000	13.80	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		270.00000	243,000	14.87	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		438.00000	473,000	14.87	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		886.00000	832,000	13.66	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		54.00000	62,000	13.66	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							160,069,676.50	22,502	397,665
Total Options							40,200.00	200	209,325
Grand Total:							160,109,876.50	22,702	606,990