



Currency Derivatives Daily MTM Report

Daily summary for: 01/03/2011

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			6.96090	6.96710			81,498,217.20	11,708	227,080
\$ / R	On	13/06/2011	Foreign Exchange Future			7.05540	7.06170			70,800,939.00	10,035	74,026
\$ / R	On	19/09/2011	Foreign Exchange Future			7.15960	7.16500			8,663,116.00	1,210	12,758
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25870	7.26520			5,081,090.00	700	970
\$ / R	On	19/03/2012	Foreign Exchange Future			7.36790	7.37460			0.00	0	277
Total \$ / R Future										166,043,362.20	23,653	315,111
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	23.18	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,033.00000	1,039,000	23.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	23.66	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,083.00000	1,089,000	23.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	22.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		983.00000	989,000	22.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,533.00000	1,539,000	27.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	27.96	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,533.00000	3,539,000	39.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	39.72	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		340.00000	345,000	16.49	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		7.00000	6,000	16.49	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,433.00000	1,439,000	27.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	27.00	0.00	3,000	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		535.00000	540,000	18.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		2.00000	1,000	18.40	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		584.00000	590,000	18.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		1.00000	1,000	18.88	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		634.00000	640,000	19.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		1.00000	1,000	19.35	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		294.00000	298,000	16.01	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		11.00000	9,000	16.01	18,000.00	2,000	11,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		164.00000	166,000	14.57	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		31.00000	27,000	14.57	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		437.00000	442,000	17.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		4.00000	3,000	17.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		205.00000	208,000	15.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		22.00000	19,000	15.05	11,400.00	600	100
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		388.00000	393,000	16.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		5.00000	4,000	16.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		15.00000	13,000	15.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		248.00000	252,000	15.53	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		31.00000	29,000	13.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		148.00000	140,000	13.81	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		93.00000	93,000	13.62	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		60.00000	54,000	13.62	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		105.00000	100,000	16.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		493.00000	495,000	16.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		96.00000	91,000	16.41	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		534.00000	536,000	16.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		115.00000	110,000	15.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		453.00000	455,000	15.91	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		442.00000	436,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		80.00000	81,000	14.50	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		305.00000	306,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		167.00000	161,000	14.91	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		209.00000	210,000	14.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		221.00000	215,000	14.16	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		980.00000	984,000	18.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		42.00000	39,000	18.92	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		795.00000	799,000	17.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		57.00000	54,000	17.92	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		340.00000	341,000	15.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		152.00000	146,000	15.16	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		138.00000	133,000	15.41	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		376.00000	378,000	15.41	0.00	0	200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		239.00000	241,000	14.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		201.00000	196,000	14.41	0.00	0	650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		109.00000	107,000	18.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		994.00000	997,000	18.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		104.00000	101,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,039.00000	1,041,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		115.00000	113,000	17.81	339,000.00	3,000	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		950.00000	953,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		779.00000	781,000	17.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		144.00000	141,000	17.05	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		234.00000	229,000	15.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		469.00000	469,000	15.53	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		520.00000	513,000	14.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		155.00000	153,000	14.46	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		457.00000	450,000	14.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		192.00000	190,000	14.49	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		504.00000	505,000	15.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		219.00000	215,000	15.72	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		0.00000	619,000	16.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		0.00000	179,000	16.29	35,800.00	200	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		356.00000	348,000	15.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		441.00000	439,000	15.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		339.00000	331,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		474.00000	472,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		374.00000	366,000	14.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		409.00000	407,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		628.00000	617,000	14.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		289.00000	285,000	14.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		600.00000	590,000	14.71	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	7.09	Put		311.00000	308,000	14.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		657.00000	646,000	14.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		268.00000	264,000	14.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		648.00000	638,000	14.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		273.00000	270,000	14.61	0.00	0	1,000
Total \$ / R Option										404,200.00	8,800	172,933
Total \$ / R										166,447,562.20	32,453	488,044
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.96090	6.96710			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.05540	7.06170			0.00	0	40
Total \$ / R MAXI Future										0.00	0	165
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		5,981.00000	5,371,000	13.62	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		9,271.00000	9,281,000	13.62	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		4,326.00000	3,813,000	14.10	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		12,616.00000	12,723,000	14.10	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		8,133.00000	7,439,000	13.14	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		6,423.00000	6,349,000	13.14	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		22,116.00000	21,530,000	14.16	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		20,946.00000	20,990,000	14.16	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		20,128.00000	19,554,000	14.41	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		23,958.00000	24,014,000	14.41	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		24,743.00000	24,140,000	14.21	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		18,573.00000	18,600,000	14.21	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		12,605.00000	12,103,000	15.66	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		41,435.00000	41,563,000	15.66	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	225
£ / R	On	14/03/2011	Foreign Exchange Future			11.34100	11.31400			907,280.00	80	30,600
£ / R	On	13/06/2011	Foreign Exchange Future			11.48240	11.45510			287,060.00	25	2,997
£ / R	On	19/09/2011	Foreign Exchange Future			11.63120	11.60150			23,262.40	2	2,507
£ / R	On	19/12/2011	Foreign Exchange Future			11.76640	11.73880			0.00	0	87
Total £ / R Future										1,217,602.40	107	36,191
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		15.00000	16,000	16.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		501.00000	475,000	16.13	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		12.00000	13,000	16.44	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		548.00000	522,000	16.44	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		19.00000	20,000	15.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		455.00000	429,000	15.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		204.00000	182,000	13.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		68.00000	73,000	13.98	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,237.00000	1,210,000	20.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		1.00000	1,000	20.74	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		692.00000	666,000	17.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		6.00000	7,000	17.36	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	24.25	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,314.00000	3,341,000	24.25	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	34.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		4,014.00000	4,041,000	34.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		212.00000	216,000	14.96	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	11.85	Put		607.00000	584,000	14.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		198.00000	203,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		643.00000	621,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		225.00000	231,000	14.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		570.00000	549,000	14.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		800.00000	818,000	13.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		95.00000	86,000	13.96	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		345.00000	329,000	14.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		350.00000	361,000	14.11	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		309.00000	316,000	14.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		404.00000	384,000	14.24	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		186.00000	190,000	15.21	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		681.00000	658,000	15.21	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		552.00000	565,000	14.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		451.00000	434,000	14.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		527.00000	540,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		476.00000	459,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		577.00000	591,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		426.00000	410,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		483.00000	495,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		532.00000	514,000	14.62	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		333.00000	343,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		832.00000	812,000	15.50	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		656.00000	664,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		567.00000	548,000	14.44	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	11.70	Call		633.00000	642,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		594.00000	576,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		680.00000	689,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		541.00000	523,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		453.00000	463,000	15.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		914.00000	897,000	15.36	0.00	0	250
Total £ / R Option										0.00	0	4,058
Total £ / R										1,217,602.40	107	40,249
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08480	0.08510			0.00	0	438
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08610	0.08630			0.00	0	573
Total ¥ / R Future										0.00	0	1,011
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		50.00000	39,000	18.18	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		240.00000	259,000	18.18	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	23.59	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,190.00000	1,220,000	23.59	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		810.00000	780,000	16.82	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	16.82	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		365.00000	354,000	16.21	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		235.00000	244,000	16.21	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		92.00000	88,000	19.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		962.00000	978,000	19.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,146.00000	1,126,000	16.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		16.00000	16,000	16.15	0.00	0	0
Total ¥ / R Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R										0.00	0	1,011
€ / R	On	14/03/2011	Foreign Exchange Future			9.63240	9.63630			4,469,433.60	464	17,468
€ / R	On	13/06/2011	Foreign Exchange Future			9.75060	9.75430			39,002.40	4	8,089
€ / R	On	19/09/2011	Foreign Exchange Future			9.87380	9.87640			98,738.00	10	3,161
€ / R	On	19/12/2011	Foreign Exchange Future			9.98690	9.99080			0.00	0	0
Total € / R Future										4,607,174.00	478	28,718
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		44.00000	40,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		208.00000	208,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		35.00000	31,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		249.00000	249,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		57.00000	52,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		171.00000	170,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		52.00000	49,000	14.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		188.00000	181,000	14.11	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		766.00000	770,000	18.77	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		2.00000	2,000	18.77	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		866.00000	869,000	19.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	1,000	19.56	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		474.00000	476,000	16.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		10.00000	8,000	16.40	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		119.00000	113,000	13.27	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		83.00000	81,000	13.27	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		380.00000	382,000	15.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		16.00000	14,000	15.61	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		261.00000	261,000	13.68	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		307.00000	310,000	13.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		242.00000	242,000	13.87	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		338.00000	341,000	13.87	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		281.00000	281,000	13.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		277.00000	280,000	13.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		518.00000	512,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		292.00000	288,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		490.00000	484,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		314.00000	310,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		547.00000	542,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		271.00000	268,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		585.00000	581,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		394.00000	394,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		560.00000	555,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		419.00000	418,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		612.00000	608,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		371.00000	371,000	13.64	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										4,607,174.00	478	62,692
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.07710	7.07730			0.00	0	8,246
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.09080	7.09120			1,772,700.00	250	10,103
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.10460	7.10430			0.00	0	5,840
Total AU\$ / R Future										1,772,700.00	250	24,189
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		380.00000	379,000	14.83	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		3.00000	2,000	14.83		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		331.00000	330,000	14.21		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		4.00000	3,000	14.21		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		429.00000	428,000	15.44		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		2.00000	1,000	15.44		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		491.00000	490,000	13.35		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		50.00000	49,000	13.35		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		448.00000	447,000	13.02		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		57.00000	56,000	13.02		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		535.00000	534,000	13.68		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		44.00000	43,000	13.68		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		550.00000	550,000	12.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		96.00000	95,000	12.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		510.00000	509,000	12.61		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		106.00000	104,000	12.61		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		592.00000	591,000	13.08		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		88.00000	86,000	13.08		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,772,700.00	250	24,189
CAD/ R On 14/03/2011 Foreign Exchange Future			7.15160	7.14930				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.23320	7.23080				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		133.00000	132,000	12.97		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		34.00000	30,000	12.97		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		98.00000	97,000	12.64	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		49.00000	45,000	12.64	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		171.00000	171,000	13.29	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		22.00000	19,000	13.29	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		399.00000	399,000	12.40	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		68.00000	66,000	12.40	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		361.00000	360,000	12.28	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		80.00000	77,000	12.28	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		438.00000	438,000	12.52	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		57.00000	55,000	12.52	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			7.49180	7.49850			0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Future			7.59980	7.60670			0.00	0	0
Total CHF / R Future										0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		264.00000	256,000	15.57	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		16.00000	14,000	15.57	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		221.00000	213,000	15.19	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		23.00000	21,000	15.19	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		309.00000	301,000	15.95	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		11.00000	9,000	15.95	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		567.00000	561,000	14.65	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		60.00000	61,000	14.65	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		527.00000	521,000	14.62	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		70.00000	71,000	14.62	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		608.00000	601,000	14.68	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		51.00000	51,000	14.68	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			13,877.21000	13,886.81000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,066.12000	14,073.60000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		2,868.00000	2,772,000	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		2,868.00000	2,772,000	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		2,868.00000	2,772,000	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		5,736.00000	5,661,000		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		5,736.00000	5,661,000		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		5,736.00000	5,661,000		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			1.05980	1.06050			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.07630	1.07700			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		168.00000	160,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		63.00000	62,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		13.00000	13,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		408.00000	415,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		609.00000	603,000	17.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		4.00000	5,000	17.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		467.00000	458,000	13.64	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		197.00000	195,000	13.64	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		243.00000	237,000	14.78	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		473.00000	474,000	14.78	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		832.00000	820,000	13.28	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		62.00000	57,000	13.28	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							173,640,838.60	24,488	407,176
Total Options							404,200.00	8,800	211,025
Grand Total:							174,045,038.60	33,288	618,201