



Currency Derivatives Daily MTM Report

Daily summary for: 17/02/2011

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			7.26510	7.29940			166,813,961.10	22,961	240,085
\$ / R	On	13/06/2011	Foreign Exchange Future			7.36250	7.39840			5,396,712.50	733	47,919
\$ / R	On	19/09/2011	Foreign Exchange Future			7.47030	7.50620			0.00	0	11,962
\$ / R	On	19/12/2011	Foreign Exchange Future			7.57410	7.61030			0.00	0	257
Total \$ / R Future										172,210,673.60	23,694	300,223
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		5.00000	3,000	18.61	177,642.00	59,214	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		706.00000	738,000	18.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		4.00000	3,000	18.96	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		755.00000	788,000	18.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		6.00000	4,000	18.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		657.00000	689,000	18.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,202.00000	1,235,000	22.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	0,000	22.14	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,201.00000	3,235,000	33.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	33.59	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		108.00000	122,000	13.67	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		107.00000	87,000	13.67	5,151,618.00	59,214	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,102.00000	1,136,000	21.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		1.00000	1,000	21.43	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		246.00000	270,000	15.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		45.00000	35,000	15.08	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		286.00000	312,000	15.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		35.00000	27,000	15.43	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		329.00000	356,000	15.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		28.00000	21,000	15.79	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		87.00000	94,000	13.32	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		136.00000	109,000	13.32	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		42.00000	45,000	14.35	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		241.00000	210,000	14.35	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		171.00000	190,000	14.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		70.00000	55,000	14.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		54.00000	58,000	14.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		203.00000	173,000	14.00	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		137.00000	155,000	14.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		86.00000	70,000	14.02	10,500.00	150	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		168.00000	139,000	13.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		69.00000	74,000	13.66	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		11.00000	11,000	16.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		460.00000	426,000	16.07	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		25.00000	26,000	15.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		324.00000	291,000	15.04	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		224.00000	203,000	14.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		276.00000	291,000	14.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		206.00000	186,000	14.91	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		308.00000	324,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		243.00000	221,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		245.00000	259,000	14.42	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		731.00000	697,000	14.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		33.00000	35,000	14.34	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		155.00000	161,000	14.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		353.00000	323,000	14.22	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		104.00000	108,000	14.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		452.00000	420,000	14.25	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		695.00000	720,000	17.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		93.00000	82,000	17.33	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		528.00000	551,000	16.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		126.00000	113,000	16.36	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		175.00000	182,000	14.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		323.00000	294,000	14.20	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		294.00000	266,000	14.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		196.00000	204,000	14.19	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		185.00000	174,000	16.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		729.00000	754,000	16.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		175.00000	165,000	17.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		769.00000	795,000	17.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		195.00000	184,000	16.66	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		689.00000	714,000	16.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		537.00000	560,000	15.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		243.00000	230,000	15.94	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		393.00000	369,000	14.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		287.00000	299,000	14.65	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		547.00000	523,000	14.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		287.00000	299,000	14.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		520.00000	496,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		310.00000	322,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		575.00000	551,000	14.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		265.00000	277,000	14.71	0.00	0	0
Total \$ / R Option										5,339,760.00	118,578	136,233
Total \$ / R										177,550,433.60	142,272	436,456
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.26510	7.29940			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.36250	7.39840			0.00	0	40
Total \$ / R MAXI Future										0.00	0	165
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		32,417.00000	29,105,000	15.04	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		2,477.00000	2,595,000	15.04	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		28,174.00000	24,926,000	14.69	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		3,234.00000	3,416,000	14.69	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		36,822.00000	33,466,000	15.38	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		1,882.00000	1,956,000	15.38	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		45,174.00000	42,001,000	14.25	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		10,334.00000	10,751,000	14.25	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		41,715.00000	38,604,000	14.24	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		11,875.00000	12,354,000	14.24	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		48,781.00000	45,550,000	14.26	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		8,941.00000	9,300,000	14.26	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		26,784.00000	24,082,000	14.18	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		21,944.00000	22,832,000	14.18	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			11.73860	11.68940			20,178,653.40	1,719	30,985
£ / R	On	13/06/2011	Foreign Exchange Future			11.88280	11.83410			0.00	0	2,464
£ / R	On	19/09/2011	Foreign Exchange Future			12.03390	11.98450			0.00	0	2,460
£ / R	On	19/12/2011	Foreign Exchange Future			12.17560	12.12710			0.00	0	0
Total £ / R Future										20,178,653.40	1,719	35,909
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		127.00000	135,000	13.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		238.00000	196,000	13.34	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		111.00000	117,000	13.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		272.00000	228,000	13.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		145.00000	155,000	13.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		206.00000	166,000	13.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		84.00000	64,000	14.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		323.00000	353,000	14.18	106,253.00	301	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		875.00000	825,000	16.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		14.00000	14,000	16.53	4,214.00	301	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		383.00000	336,000	14.19	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		72.00000	75,000	14.19	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	18.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	3,739,000	18.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	18.55	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		0.00000	4,439,000	18.55	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		374.00000	384,000	13.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		390.00000	351,000	13.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		353.00000	360,000	13.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		419.00000	377,000	13.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		398.00000	410,000	13.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		364.00000	327,000	13.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,137.00000	1,177,000	14.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		53.00000	44,000	14.12	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		212.00000	184,000	13.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		596.00000	617,000	13.73	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		534.00000	553,000	13.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		250.00000	220,000	13.74	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		334.00000	340,000	13.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		450.00000	407,000	13.90	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		792.00000	820,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		308.00000	286,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		762.00000	789,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		328.00000	305,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		823.00000	852,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		289.00000	268,000	14.15	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	11.65	Call		704.00000	729,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		370.00000	345,000	14.23	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		487.00000	501,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		603.00000	567,000	14.49	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		890.00000	919,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		413.00000	393,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		862.00000	890,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		435.00000	414,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		919.00000	949,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		392.00000	373,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		619.00000	638,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		692.00000	662,000	14.64	0.00	0	250
Total £ / R Option										110,467.00	602	4,058
Total £ / R										20,289,120.40	2,321	39,967
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08720	0.08700			0.00	0	548
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08850	0.08830			0.00	0	573
Total ¥ / R Future										0.00	0	1,121
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		163.00000	170,000	17.59	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		163.00000	150,000	17.59	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		5.00000	5,000	20.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,005.00000	985,000	20.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,000.00000	1,020,000	17.59	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		514.00000	524,000	16.35	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	0.09	Put		184.00000	174,000	16.35	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		154.00000	156,000	19.37	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		824.00000	806,000	19.37	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,344.00000	1,363,000	16.90	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		14.00000	13,000	16.90	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,121
€ / R	On	14/03/2011	Foreign Exchange Future			9.87740	9.83970			24,150,243.00	2,445	16,947
€ / R	On	13/06/2011	Foreign Exchange Future			9.99750	9.96020			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.12630	10.08830			0.00	0	3,160
€ / R	On	19/12/2011	Foreign Exchange Future			10.24790	10.20930			0.00	0	0
Total € / R Future										24,150,243.00	2,445	28,180
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		159.00000	172,000	12.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		119.00000	95,000	12.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		132.00000	142,000	12.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		142.00000	115,000	12.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		190.00000	206,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		100.00000	79,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		37.00000	27,000	14.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		377.00000	404,000	14.14	3,873,552.00	9,588	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		579.00000	542,000	15.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		19.00000	19,000	15.24	529,910.00	27,890	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		673.00000	636,000	15.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		13.00000	13,000	15.75	53,885.00	4,145	4,508

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	10.10	Put		316.00000	281,000	13.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		56.00000	58,000	13.69	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		296.00000	319,000	13.65	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		56.00000	42,000	13.65	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		239.00000	207,000	13.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		79.00000	84,000	13.18	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		389.00000	403,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		229.00000	206,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		361.00000	374,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		251.00000	227,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		418.00000	434,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		208.00000	187,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		667.00000	684,000	13.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		229.00000	208,000	13.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		636.00000	652,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		248.00000	226,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		700.00000	718,000	13.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		212.00000	192,000	13.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		726.00000	744,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		317.00000	296,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		697.00000	714,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		338.00000	316,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		756.00000	774,000	13.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		297.00000	276,000	13.31	0.00	0	0
Total € / R Option										4,457,347.00	41,623	33,974

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R							28,607,590.00	44,068	62,154
AU\$ / R On 14/03/2011 Foreign Exchange Future			7.29180	7.27030			1,458,360.00	200	8,387
AU\$ / R On 13/06/2011 Foreign Exchange Future			7.30240	7.27960			701,030.40	96	10,075
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.31720	7.29380			0.00	0	5,840
Total AU\$ / R Future							2,159,390.40	296	24,302
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		574.00000	596,000	17.46	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		4.00000	4,000	17.46	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		526.00000	547,000	16.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		6.00000	5,000	16.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		624.00000	645,000	18.08	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		4.00000	3,000	18.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		669.00000	690,000	14.72	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		39.00000	38,000	14.72	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		624.00000	644,000	14.40	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		44.00000	42,000	14.40	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		715.00000	736,000	15.05	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		35.00000	34,000	15.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		718.00000	739,000	13.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		74.00000	72,000	13.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		675.00000	695,000	13.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		81.00000	78,000	13.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		761.00000	782,000	13.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		67.00000	65,000	13.89	0.00	0	0
Total AU\$ / 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 AU\$ / R								2,159,390.40	296	24,302
CAD/ R On 14/03/2011 Foreign Exchange Future			7.38080	7.39100				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.46270	7.47440				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		358.00000	346,000	14.44		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		17.00000	15,000	14.44		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		314.00000	301,000	14.09		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		23.00000	20,000	14.09		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		404.00000	392,000	14.80		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		13.00000	11,000	14.80		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		608.00000	596,000	12.39		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		34.00000	33,000	12.39		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		565.00000	552,000	12.27		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		41.00000	39,000	12.27		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		653.00000	640,000	12.52		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		29.00000	27,000	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			7.63340	7.51740				0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.74280	7.62660				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		299.00000	402,000	16.62		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		32.00000	19,000	16.62		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		258.00000	358,000	16.27		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	14/03/2011	Foreign Exchange Option	7.30	Put		41.00000	25,000	16.27	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		342.00000	448,000	16.96	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		25.00000	15,000	16.96	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		593.00000	689,000	14.64	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		66.00000	46,000	14.64	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		553.00000	647,000	14.63	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		76.00000	54,000	14.63	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		633.00000	732,000	14.65	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		56.00000	39,000	14.65	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			14,334.63000	14,327.18000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,525.23000	14,519.45000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		7,272.00000	7,346,000	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		7,272.00000	7,346,000	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		7,272.00000	7,346,000	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		10,195.00000	10,252,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		10,194.00000	10,252,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		10,195.00000	10,252,000		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			1.10360	1.10820			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.11990	1.12480			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		595.00000	552,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		13.00000	16,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		209.00000	180,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		127.00000	144,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		1,085.00000	1,039,000	18.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		3.00000	3,000	18.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		835.00000	789,000	13.41	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		87.00000	90,000	13.41	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		489.00000	451,000	13.72	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		241.00000	252,000	13.72	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		1,274.00000	1,224,000	13.64	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		26.00000	25,000	13.64	0.00	0	0
Total YUAN/R Option										0.00	0	0
Total YUAN/R										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							218,698,960.40	28,154	391,691
Total Options							9,907,574.00	160,803	174,325
Grand Total:							228,606,534.40	188,957	566,016