



Currency Derivatives Daily MTM Report

Daily summary for: 18/02/2011

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			7.17560	7.26510			41,482,143.60	5,781	241,075
\$ / R	On	13/06/2011	Foreign Exchange Future			7.27300	7.36250			2,901,927.00	399	47,983
\$ / R	On	19/09/2011	Foreign Exchange Future			7.37950	7.47030			1,047,889.00	142	12,039
\$ / R	On	19/12/2011	Foreign Exchange Future			7.48180	7.57410			0.00	0	257
Total \$ / R Future										45,431,959.60	6,322	301,354
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3.00000	2,000	19.34	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		738.00000	826,000	19.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		3.00000	2,000	19.72	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		788.00000	876,000	19.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		4.00000	2,000	18.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		689.00000	776,000	18.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,235.00000	1,324,000	23.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	23.15	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,235.00000	3,324,000	34.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	34.20	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		122.00000	177,000	14.00	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		87.00000	53,000	14.00	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,136.00000	1,224,000	22.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		1.00000	0,000	22.39	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		270.00000	344,000	15.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		35.00000	20,000	15.53	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		312.00000	389,000	15.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		27.00000	15,000	15.91	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		356.00000	436,000	16.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		21.00000	12,000	16.29	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		94.00000	142,000	13.62	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		109.00000	68,000	13.62	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		45.00000	63,000	13.18	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		210.00000	139,000	13.18	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		190.00000	256,000	14.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		55.00000	32,000	14.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		58.00000	82,000	12.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		173.00000	108,000	12.86	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		155.00000	216,000	14.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		70.00000	42,000	14.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		139.00000	86,000	13.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		74.00000	110,000	13.24	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		11.00000	14,000	14.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		426.00000	340,000	14.77	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		26.00000	36,000	13.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		291.00000	212,000	13.82	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		203.00000	170,000	15.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		291.00000	347,000	15.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		186.00000	156,000	15.32	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		324.00000	383,000	15.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		221.00000	185,000	14.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		259.00000	312,000	14.84	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		697.00000	619,000	14.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		35.00000	46,000	14.40	13,800.00	300	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		161.00000	194,000	14.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		323.00000	267,000	14.13	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		108.00000	134,000	14.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		420.00000	357,000	14.21	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		720.00000	796,000	17.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		82.00000	69,000	17.76	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		551.00000	621,000	16.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		113.00000	94,000	16.79	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		182.00000	218,000	14.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		294.00000	241,000	14.11	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		266.00000	221,000	14.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		204.00000	248,000	14.35	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		174.00000	152,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		754.00000	823,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		165.00000	144,000	17.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		795.00000	865,000	17.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		184.00000	160,000	16.91	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		714.00000	781,000	16.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		560.00000	622,000	16.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		230.00000	201,000	16.17	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		369.00000	321,000	14.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		299.00000	342,000	14.71	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		523.00000	467,000	14.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		299.00000	335,000	14.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		496.00000	442,000	14.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		322.00000	360,000	14.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		551.00000	492,000	14.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		277.00000	310,000	14.68	0.00	0	0
Total \$ / R Option										13,800.00	300	136,233
Total \$ / R										45,445,759.60	6,622	437,587
\$ / R MAXOn	14/03/2011	Foreign Exchange Future				7.17560	7.26510			0.00	0	125
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				7.27300	7.36250			0.00	0	40
Total \$ / R MAXI Future										0.00	0	165
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Call			29,105.00000	21,151,000	13.82	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put			2,595.00000	3,591,000	13.82	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call			24,926.00000	17,352,000	13.50	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put			3,416.00000	4,792,000	13.50	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call			33,466.00000	25,220,000	14.14	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put			1,956.00000	2,660,000	14.14	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			42,001.00000	35,650,000	14.21	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			10,751.00000	13,350,000	14.21	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		38,604.00000	32,509,000	14.19	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		12,354.00000	15,209,000	14.19	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		45,550.00000	38,955,000	14.24	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		9,300.00000	11,655,000	14.24	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Call		24,082.00000	20,235,000	14.59	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Put		22,832.00000	27,935,000	14.59	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			11.64520	11.73860			1,350,843.20	116	30,985
£ / R On 13/06/2011 Foreign Exchange Future			11.78900	11.88280			0.00	0	2,464
£ / R On 19/09/2011 Foreign Exchange Future			11.93780	12.03390			0.00	0	2,460
£ / R On 19/12/2011 Foreign Exchange Future			12.07580	12.17560			0.00	0	0
Total £ / R Future							1,350,843.20	116	35,909
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		135.00000	100,000	13.84	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		196.00000	255,000	13.84	0.00	0	2,000
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		117.00000	86,000	14.06	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		228.00000	291,000	14.06	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		155.00000	116,000	13.62	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		166.00000	221,000	13.62	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.45	Put		64.00000	85,000	13.90	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.45	Call		353.00000	280,000	13.90	0.00	0	569
£ / R On 14/03/2011 Foreign Exchange Option	12.55	Put		825.00000	915,000	17.15	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	12.55	Call		14.00000	10,000	17.15	0.00	0	569
£ / R On 14/03/2011 Foreign Exchange Option	12.00	Put		336.00000	409,000	14.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		75.00000	54,000	14.72	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	18.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,739.00000	3,645,000	18.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	18.61	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		4,439.00000	4,345,000	18.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		384.00000	338,000	13.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		351.00000	399,000	13.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		360.00000	319,000	14.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		377.00000	430,000	14.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		410.00000	358,000	13.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		327.00000	369,000	13.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,177.00000	1,089,000	13.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		44.00000	50,000	13.81	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		184.00000	213,000	13.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		617.00000	552,000	13.73	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		553.00000	491,000	13.75	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		220.00000	252,000	13.75	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		340.00000	300,000	14.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		407.00000	461,000	14.13	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		820.00000	755,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		286.00000	317,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		789.00000	726,000	14.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		305.00000	338,000	14.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		852.00000	786,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		268.00000	298,000	14.17	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		729.00000	669,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		345.00000	381,000	14.25	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		501.00000	459,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		567.00000	621,000	14.66	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		919.00000	856,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		393.00000	430,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		890.00000	828,000	14.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		414.00000	452,000	14.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		949.00000	885,000	14.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		373.00000	409,000	14.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		638.00000	594,000	14.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		662.00000	718,000	14.81	0.00	0	250
Total £ / R Option										0.00	0	4,058
Total £ / R										1,350,843.20	116	39,967
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08610	0.08720			8,610.00	100	448
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08740	0.08850			0.00	0	573
Total ¥ / R Future										8,610.00	100	1,021
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		170.00000	116,000	17.76	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		150.00000	206,000	17.76	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		5.00000	2,000	21.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		985.00000	1,092,000	21.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,020.00000	910,000	16.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	16.60	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		524.00000	456,000	16.70	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		174.00000	216,000	16.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		156.00000	133,000	19.85	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		806.00000	893,000	19.85	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,363.00000	1,256,000	16.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	16,000	16.71	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										8,610.00	100	1,021
€ / R	On	14/03/2011	Foreign Exchange Future			9.78040	9.87740			15,609,518.40	1,596	17,967
€ / R	On	13/06/2011	Foreign Exchange Future			9.90090	9.99750			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.02800	10.12630			0.00	0	3,160
€ / R	On	19/12/2011	Foreign Exchange Future			10.14690	10.24790			0.00	0	0
Total € / R Future										15,609,518.40	1,596	29,200
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		172.00000	116,000	12.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		95.00000	136,000	12.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		142.00000	97,000	12.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		115.00000	167,000	12.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		206.00000	144,000	12.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		79.00000	114,000	12.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		27.00000	41,000	13.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		404.00000	321,000	13.93	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		542.00000	632,000	15.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		19.00000	12,000	15.83	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		636.00000	728,000	16.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		13.00000	8,000	16.37	0.00	0	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		281.00000	357,000	14.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		58.00000	37,000	14.20	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		319.00000	243,000	13.47	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		42.00000	63,000	13.47	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		207.00000	275,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		84.00000	55,000	13.66	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		403.00000	343,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		206.00000	242,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		374.00000	316,000	13.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		227.00000	265,000	13.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		434.00000	371,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		187.00000	220,000	13.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		684.00000	617,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		208.00000	239,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		652.00000	586,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		226.00000	258,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		718.00000	649,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		192.00000	221,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		744.00000	679,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		296.00000	332,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		714.00000	651,000	13.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		316.00000	354,000	13.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		774.00000	708,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		276.00000	311,000	13.37	0.00	0	0
Total € / R Option										0.00	0	33,974

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R							15,609,518.40	1,596	63,174
AU\$ / R On 14/03/2011 Foreign Exchange Future			7.24160	7.29180			0.00	0	8,387
AU\$ / R On 13/06/2011 Foreign Exchange Future			7.25340	7.30240			217,602.00	30	10,075
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.26870	7.31720			0.00	0	5,840
Total AU\$ / R Future							217,602.00	30	24,302
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		596.00000	546,000	16.95	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		4.00000	4,000	16.95	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		547.00000	497,000	16.32	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		5.00000	5,000	16.32	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		645.00000	595,000	17.58	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		3.00000	3,000	17.58	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		690.00000	644,000	14.40	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		38.00000	41,000	14.40	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		644.00000	599,000	14.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		42.00000	46,000	14.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		736.00000	689,000	14.72	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		34.00000	36,000	14.72	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		739.00000	695,000	13.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		72.00000	76,000	13.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		695.00000	652,000	13.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		78.00000	83,000	13.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		782.00000	738,000	13.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		65.00000	69,000	13.66	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							217,602.00	30	24,302
CAD/ R On 14/03/2011 Foreign Exchange Future			7.29180	7.38080			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.37440	7.46270			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		346.00000	262,000	13.15	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		15.00000	20,000	13.15	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		301.00000	220,000	12.85	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		20.00000	28,000	12.85	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		392.00000	306,000	13.45	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		11.00000	14,000	13.45	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		596.00000	518,000	12.27	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		33.00000	44,000	12.27	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		552.00000	476,000	12.13	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		39.00000	52,000	12.13	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		640.00000	561,000	12.40	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		27.00000	37,000	12.40	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			7.54760	7.63340			0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.65710	7.74280			0.00	0	0
Total CHF / R Future							0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		402.00000	323,000	15.83	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		19.00000	25,000	15.83	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		358.00000	281,000	15.51	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		25.00000	33,000	15.51	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		448.00000	367,000	16.15	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		15.00000	19,000	16.15	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		689.00000	616,000	14.67	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		46.00000	59,000	14.67	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		647.00000	576,000	14.66	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		54.00000	69,000	14.66	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		732.00000	657,000	14.68	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		39.00000	50,000	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			14,183.44000	14,334.63000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,374.84000	14,525.23000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		7,346.00000	5,834,000	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		7,346.00000	5,834,000	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		7,346.00000	5,835,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	1,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		10,252.00000	8,748,000		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		10,252.00000	8,748,000		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		10,252.00000	8,749,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	1,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.09200	1.10360			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.10850	1.11990			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		552.00000	441,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		16.00000	21,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		180.00000	120,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		144.00000	200,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		1,039.00000	924,000	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		789.00000	697,000	13.42	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		90.00000	112,000	13.42	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		451.00000	387,000	13.87	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		252.00000	302,000	13.87	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		1,224.00000	1,114,000	13.17	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		25.00000	29,000	13.17	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							62,618,533.20	8,164	393,742
Total Options							13,800.00	300	174,325
Grand Total:							62,632,333.20	8,464	568,067