



Currency Derivatives Daily MTM Report

Daily summary for: 11/03/2011

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			6.91660	6.90450			632,329,405.20	91,422	109,191
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00820	6.99530			1,958,616,695.00	279,475	353,509
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11190	7.09860			79,055,880.40	11,116	39,086
\$ / R	On	19/12/2011	Foreign Exchange Future			7.21210	7.19850			0.00	0	1,875
\$ / R	On	19/03/2012	Foreign Exchange Future			7.32250	7.30860			0.00	0	277
Total \$ / R Future										2,670,001,980.60	382,013	503,938
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	24.66	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,096.00000	1,083,000	24.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	25.28	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,146.00000	1,133,000	25.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	24.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,046.00000	1,033,000	24.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,596.00000	1,583,000	30.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	30.89	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,596.00000	3,583,000	39.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	39.79	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		396.00000	383,000	15.93	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		0.00000	0,000	15.93	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,496.00000	1,483,000	29.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	29.64	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		596.00000	583,000	18.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		0.00000	0,000	18.43	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		646.00000	633,000	19.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		0.00000	0,000	19.05	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		696.00000	683,000	19.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		0.00000	0,000	19.67	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		346.00000	333,000	15.31	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		0.00000	0,000	15.31	0.00	0	7,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		197.00000	183,000	13.44	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		1.00000	0,000	13.44	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		496.00000	483,000	17.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		0.00000	0,000	17.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		247.00000	233,000	14.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		1.00000	0,000	14.07	0.00	0	100
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		446.00000	433,000	16.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	16.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		0.00000	0,000	14.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		296.00000	283,000	14.69	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		14.00000	7,000	11.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		68.00000	74,000	11.54	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		104.00000	88,000	12.20	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		8.00000	5,000	12.20	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		73.00000	77,000	16.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		528.00000	519,000	16.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		66.00000	70,000	16.33	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		571.00000	562,000	16.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		81.00000	86,000	15.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		486.00000	478,000	15.81	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		380.00000	389,000	14.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		85.00000	81,000	14.27	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		330.00000	322,000	14.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		125.00000	130,000	14.78	232,700.00	1,790	2,190
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		228.00000	221,000	14.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		173.00000	179,000	14.01	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,029.00000	1,020,000	18.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		24.00000	28,000	18.90	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		841.00000	831,000	17.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		36.00000	39,000	17.87	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		367.00000	359,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		112.00000	117,000	15.04	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		101.00000	105,000	15.30	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		406.00000	397,000	15.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		261.00000	253,000	14.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		156.00000	161,000	14.27	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		0.00000	191,000	13.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		0.00000	199,000	13.75	29,850.00	150	150

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	8.05	Call		88.00000	93,000	18.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,039.00000	1,031,000	18.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		83.00000	88,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,084.00000	1,076,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		94.00000	98,000	17.97	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		995.00000	986,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		820.00000	812,000	17.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		119.00000	124,000	17.21	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		199.00000	205,000	15.67	1,025,000.00	5,000	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		500.00000	493,000	15.67	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		465.00000	472,000	14.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		166.00000	160,000	14.41	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		404.00000	411,000	14.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		205.00000	199,000	14.44	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		537.00000	530,000	15.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		186.00000	192,000	15.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		654.00000	646,000	16.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		153.00000	158,000	16.44	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		0.00000	539,000	14.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	127,000	14.37	635,000.00	5,000	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		317.00000	321,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		469.00000	459,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		300.00000	305,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		502.00000	493,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		334.00000	338,000	14.95	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	7.30	Put		436.00000	426,000	14.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		579.00000	587,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		306.00000	301,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		552.00000	560,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		329.00000	324,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		606.00000	615,000	14.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		283.00000	279,000	14.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		598.00000	607,000	14.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		289.00000	285,000	14.77	0.00	0	1,000
Total \$ / R Option										1,922,550.00	11,940	180,673
Total \$ / R										2,671,924,530.60	393,953	684,611
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.91660	6.90450			0.00	0	70
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.00820	6.99530			0.00	0	350
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.11190	7.09860			0.00	0	0
Total \$ / R MAXI Future										0.00	0	420
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		811.00000	545,000	12.20	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		10,361.00000	8,885,000	12.20	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		348.00000	170,000	12.82	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		14,898.00000	13,510,000	12.82	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		1,786.00000	1,533,000	11.57	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		6,336.00000	4,873,000	11.57	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		17,338.00000	17,911,000	14.01	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		22,808.00000	22,091,000	14.01	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		15,557.00000	16,108,000	14.27	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	Put		26,027.00000	25,288,000	14.27	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		19,312.00000	19,908,000	13.75	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		19,782.00000	19,088,000	13.75	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Call		9,035.00000	9,501,000	15.55	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Put		44,505.00000	43,681,000	15.55	0.00	0	60
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Call		0.00000	30,431,000	14.52	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Put		0.00000	29,241,000	14.52	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Call		0.00000	28,466,000	14.71	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Put		0.00000	32,276,000	14.71	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Call		0.00000	32,888,000	14.50	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Put		0.00000	26,698,000	14.50	0.00	0	0
Total \$ / R MAXI Option							0.00	0	60
Total \$ / R MAXI							0.00	0	480
£ / R On 14/03/2011 Foreign Exchange Future			11.08250	11.10760			90,732,427.50	8,187	21,140
£ / R On 13/06/2011 Foreign Exchange Future			11.21780	11.24210			82,753,710.60	7,377	12,522
£ / R On 19/09/2011 Foreign Exchange Future			11.36550	11.38820			12,047,430.00	1,060	6,810
£ / R On 19/12/2011 Foreign Exchange Future			11.50360	11.52480			0.00	0	87
Total £ / R Future							185,533,568.10	16,624	40,559
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		0.00000	0,000	17.96	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		692.00000	718,000	17.96	0.00	0	2,000
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		0.00000	0,000	18.47	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		742.00000	768,000	18.47	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		0.00000	0,000	17.45	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		642.00000	668,000	17.45	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	11.45	Put		344.00000	368,000	14.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		2.00000	0,000	14.38	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,442.00000	1,468,000	25.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		0.00000	0,000	25.62	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		892.00000	918,000	20.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		0.00000	0,000	20.00	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	1,000	18.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,108.00000	3,083,000	18.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	1,000	18.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		3,808.00000	3,783,000	18.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		125.00000	121,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		733.00000	753,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		116.00000	112,000	15.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		774.00000	794,000	15.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		135.00000	130,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		693.00000	712,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		607.00000	589,000	13.42	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		115.00000	121,000	13.42	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		434.00000	451,000	14.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		226.00000	219,000	14.01	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		195.00000	189,000	14.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		503.00000	521,000	14.25	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		108.00000	104,000	15.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		816.00000	836,000	15.24	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		422.00000	416,000	14.51	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	11.50	Put		534.00000	551,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		403.00000	398,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		565.00000	583,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		441.00000	434,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		503.00000	519,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		369.00000	364,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		631.00000	649,000	14.82	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		248.00000	245,000	15.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		960.00000	980,000	15.73	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		534.00000	525,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		659.00000	671,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		516.00000	507,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		691.00000	703,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		553.00000	544,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		628.00000	640,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		364.00000	358,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,039.00000	1,054,000	15.57	0.00	0	250
Total £ / R Option										0.00	0	4,058
Total £ / R										185,533,568.10	16,624	44,617
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08420	0.08320			0.00	0	400
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08440			854.00	10	583
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08680	0.08570			0.00	0	0
Total ¥ / R Future										854.00	10	983
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		2.00000	2,000	20.47	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	0.09	Put		382.00000	282,000	20.47	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	30.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,380.00000	1,280,000	30.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		620.00000	720,000	15.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	15.23	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		250.00000	294,000	15.87	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		310.00000	254,000	15.87	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		54.00000	64,000	19.46	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,114.00000	1,024,000	19.46	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		960.00000	1,054,000	15.82	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		20.00000	14,000	15.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		0.00000	796,000	14.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	116,000	14.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		0.00000	305,000	17.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		0.00000	625,000	17.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		0.00000	1,689,000	15.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	9,000	15.53	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										854.00	10	983
€ / R	On	14/03/2011	Foreign Exchange Future			9.55570	9.54980			45,552,021.90	4,767	11,852
€ / R	On	13/06/2011	Foreign Exchange Future			9.66960	9.66260			30,323,865.60	3,136	11,019
€ / R	On	19/09/2011	Foreign Exchange Future			9.78960	9.78160			12,334,896.00	1,260	5,690
€ / R	On	19/12/2011	Foreign Exchange Future			9.90120	9.89230			0.00	0	300
Total € / R Future										88,210,783.50	9,163	28,861

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	9.80	Call		2.00000	1,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		252.00000	245,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		1.00000	0,000	14.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		301.00000	294,000	14.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		4.00000	2,000	12.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		204.00000	196,000	12.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		25.00000	15,000	10.63	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		75.00000	71,000	10.63	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		850.00000	844,000	20.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		0.00000	0,000	20.94	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		950.00000	944,000	22.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	22.19	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		550.00000	544,000	17.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		0.00000	0,000	17.20	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		26.00000	20,000	10.96	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		76.00000	64,000	10.96	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		450.00000	444,000	15.95	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		0.00000	0,000	15.95	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		201.00000	204,000	13.40	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		338.00000	334,000	13.40	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		185.00000	188,000	13.59	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		372.00000	368,000	13.59	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		218.00000	221,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		305.00000	301,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		451.00000	451,000	13.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		319.00000	311,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		425.00000	425,000	13.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		343.00000	335,000	13.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		478.00000	479,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		296.00000	289,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		521.00000	525,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		429.00000	424,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		497.00000	500,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		455.00000	449,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		547.00000	550,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		405.00000	399,000	13.64	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										88,210,783.50	9,163	62,835
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.94540	6.90990			30,177,763.00	4,345	2,229
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.95940	6.92410			18,546,801.00	2,665	13,003
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.97530	6.93980			11,718,504.00	1,680	8,470
Total AU\$ / R Future										60,443,068.00	8,690	23,702
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		210.00000	245,000	13.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	13.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		160.00000	196,000	12.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		0.00000	1,000	12.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		260.00000	295,000	14.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	14.20	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		335.00000	364,000	11.96	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		61.00000	55,000	11.96	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		294.00000	322,000	11.60	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		70.00000	63,000	11.60	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		377.00000	406,000	12.33	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		53.00000	47,000	12.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		413.00000	438,000	12.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		123.00000	113,000	12.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		376.00000	399,000	11.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		136.00000	124,000	11.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		451.00000	477,000	12.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		111.00000	102,000	12.49	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							60,443,068.00	8,690	23,702
CAD/ R On 14/03/2011 Foreign Exchange Future			7.07820	7.08070			0.00	0	1,641
CAD/ R On 13/06/2011 Foreign Exchange Future			7.15800	7.15930			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.24450	7.24520			0.00	0	0
Total CAD/ R Future							0.00	0	1,641
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		54.00000	40,000	9.23	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		23.00000	12,000	9.23	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		26.00000	15,000	9.68	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		45.00000	37,000	9.68	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		91.00000	81,000	9.35	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		10.00000	3,000	9.35	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		342.00000	339,000	12.78	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		83.00000	81,000	12.78	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		306.00000	303,000	12.64	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		97.00000	95,000	12.64	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		379.00000	377,000	12.93	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		70.00000	69,000	12.93	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		0.00000	233,000	11.25	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		0.00000	239,000	11.25	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		0.00000	212,000	11.37	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		0.00000	268,000	11.37	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		0.00000	259,000	11.29	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		0.00000	215,000	11.29	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	1,641
CHF / R On 14/03/2011 Foreign Exchange Future			7.43490	7.41320			0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.53890	7.51580			0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Future			7.65540	7.63140			0.00	0	0
Total CHF / R Future							0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		167.00000	185,000	13.08	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		4.00000	0,000	13.08	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		121.00000	137,000	12.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		8.00000	2,000	12.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		215.00000	235,000	13.25	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		2.00000	0,000	13.25	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		484.00000	502,000	14.52	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	7.10	Put		68.00000	63,000	14.52	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		445.00000	463,000	14.46	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		79.00000	74,000	14.46	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		524.00000	542,000	14.57	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		58.00000	53,000	14.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		0.00000	323,000	14.47	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		0.00000	318,000	14.47	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		0.00000	303,000	14.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		0.00000	348,000	14.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		0.00000	346,000	14.40	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		0.00000	291,000	14.40	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			13,756.65000	13,726.29000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,941.30000	13,907.86000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		1,263.00000	1,567,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		1,263.00000	1,566,000	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		1,263.00000	1,567,000	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		4,079.00000	4,413,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	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	13500.01	Call		4,079.00000	4,413,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		4,079.00000	4,413,000		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			1.05200	1.05010			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06910	1.06650			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.08810	1.08530			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		53.00000	53,000	11.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		52.00000	33,000	11.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		1.00000	0,000	19.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		500.00000	480,000	19.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		501.00000	520,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		0.00000	0,000	15.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		379.00000	393,000	13.38	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		214.00000	202,000	13.38	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		182.00000	190,000	14.64	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		517.00000	499,000	14.64	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		727.00000	747,000	13.05	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		62.00000	56,000	13.05	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		0.00000	405,000	14.60	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		0.00000	524,000	14.60	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 19/09/2011 Foreign Exchange Option	1.15	Call		0.00000	257,000	15.68	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		0.00000	876,000	15.68	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		0.00000	641,000	13.69	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		0.00000	260,000	13.69	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							3,004,190,254.20	416,500	600,104
Total Options							1,922,550.00	11,940	218,765
Grand Total:							3,006,112,804.20	428,440	818,869