



# Currency Derivatives Daily MTM Report

Daily summary for: 07/02/2011

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			7.28110	7.30080			118,856,676.40	16,324	221,995
\$ / R	On	13/06/2011	Foreign Exchange Future			7.37980	7.39210			8,508,909.40	1,153	51,023
\$ / R	On	19/09/2011	Foreign Exchange Future			7.48790	7.50450			1,123,185.00	150	12,050
\$ / R	On	19/12/2011	Foreign Exchange Future			7.59130	7.62020			0.00	0	190
<b>Total \$ / R Future</b>										<b>128,488,770.80</b>	<b>17,627</b>	<b>285,258</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		10.00000	8,000	17.82	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		709.00000	727,000	17.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		8.00000	6,000	18.09	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		757.00000	775,000	18.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		12.00000	9,000	17.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		661.00000	678,000	17.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,201.00000	1,220,000	20.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	1,000	20.46	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,199.00000	3,219,000	31.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.84	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		132.00000	137,000	14.13	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		133.00000	118,000	14.13	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,101.00000	1,121,000	19.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	19.93	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		265.00000	275,000	15.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		66.00000	56,000	15.19	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		303.00000	315,000	15.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		54.00000	46,000	15.45	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		344.00000	357,000	15.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		45.00000	38,000	15.71	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		110.00000	114,000	14.34	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		161.00000	145,000	14.34	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		60.00000	62,000	14.97	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		261.00000	243,000	14.97	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		193.00000	201,000	14.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		94.00000	82,000	14.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		74.00000	76,000	14.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		225.00000	207,000	14.76	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		161.00000	168,000	14.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		112.00000	99,000	14.40	0.00	0	150
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		192.00000	175,000	14.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		91.00000	94,000	14.55	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		19.00000	19,000	16.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		470.00000	450,000	16.01	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		0.00000	39,000	15.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		0.00000	320,000	15.38	160,000.00	500	500

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		233.00000	225,000	14.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		291.00000	295,000	14.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		216.00000	208,000	15.13	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		324.00000	328,000	15.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		253.00000	244,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		261.00000	264,000	14.68	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		730.00000	717,000	14.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		38.00000	37,000	14.39	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		168.00000	167,000	14.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		360.00000	347,000	14.43	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		115.00000	113,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		457.00000	443,000	14.42	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		709.00000	716,000	17.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		101.00000	96,000	17.41	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		543.00000	550,000	16.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		135.00000	130,000	16.50	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		189.00000	188,000	14.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		331.00000	318,000	14.44	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		194.00000	185,000	16.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		740.00000	747,000	16.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		184.00000	175,000	16.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		780.00000	787,000	16.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		205.00000	195,000	16.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		701.00000	707,000	16.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		550.00000	554,000	15.84	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	7.80	Call		254.00000	242,000	15.84	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		403.00000	388,000	14.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		299.00000	300,000	14.72	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		563.00000	539,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		293.00000	298,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		536.00000	513,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		316.00000	322,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		591.00000	567,000	14.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		271.00000	276,000	14.68	0.00	0	0
<b>Total \$ / R Option</b>										<b>160,000.00</b>	<b>500</b>	<b>182,197</b>
<b>Total \$ / R</b>										<b>128,648,770.80</b>	<b>18,127</b>	<b>467,455</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.28110	7.30080			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.37980	7.39210			0.00	0	20
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>145</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		33,948.00000	32,011,000	15.38	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		3,868.00000	3,901,000	15.38	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		29,929.00000	28,032,000	15.18	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		4,849.00000	4,922,000	15.18	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		38,141.00000	36,174,000	15.59	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		3,061.00000	3,064,000	15.59	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		45,660.00000	44,333,000	14.42	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		11,450.00000	11,353,000	14.42	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		42,285.00000	40,962,000	14.43	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		13,075.00000	12,982,000	14.43	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	7.00	Call		49,180.00000	47,852,000	14.42	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		9,970.00000	9,872,000	14.42	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>145</b>
£ / R	On	14/03/2011	Foreign Exchange Future			11.71980	11.72270			11,813,558.40	1,008	31,563
£ / R	On	13/06/2011	Foreign Exchange Future			11.86380	11.85630			106,774.20	9	2,372
£ / R	On	19/09/2011	Foreign Exchange Future			12.01460	12.01440			0.00	0	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			12.15470	12.17500			0.00	0	0
<b>Total £ / R Future</b>										<b>11,920,332.60</b>	<b>1,017</b>	<b>36,392</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		178.00000	168,000	14.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		255.00000	248,000	14.15	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		160.00000	150,000	14.31	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		287.00000	280,000	14.31	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		199.00000	188,000	13.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		226.00000	218,000	13.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		103.00000	97,000	14.31	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		376.00000	367,000	14.31	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		857.00000	856,000	16.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		30.00000	26,000	16.54	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		391.00000	385,000	14.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		114.00000	105,000	14.78	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		399.00000	403,000	14.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		393.00000	389,000	14.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		379.00000	382,000	14.36	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	11.90	Put		423.00000	418,000	14.36	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		424.00000	427,000	14.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		368.00000	363,000	14.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,164.00000	1,170,000	14.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		58.00000	56,000	14.33	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		218.00000	215,000	14.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		624.00000	629,000	14.17	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		562.00000	566,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		256.00000	252,000	14.19	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		359.00000	362,000	14.47	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		453.00000	448,000	14.47	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		824.00000	823,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		310.00000	308,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		794.00000	792,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		330.00000	327,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		856.00000	854,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		292.00000	289,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		736.00000	734,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		372.00000	369,000	14.39	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		515.00000	513,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		601.00000	598,000	14.72	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		932.00000	916,000	14.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		407.00000	411,000	14.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		903.00000	887,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		428.00000	432,000	14.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		961.00000	945,000	14.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		386.00000	390,000	14.30	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>4,410</b>
<b>Total £ / R</b>										<b>11,920,332.60</b>	<b>1,017</b>	<b>40,802</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08840	0.08930			884.00	10	508
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08970	0.09050			0.00	0	573
<b>Total ¥ / R Future</b>										<b>884.00</b>	<b>10</b>	<b>1,081</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		329.00000	266,000	17.29	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		99.00000	126,000	17.29	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		31.00000	21,000	20.96	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		801.00000	881,000	20.96	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,231.00000	1,141,000	17.51	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	17.51	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		684.00000	624,000	16.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		134.00000	154,000	16.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		232.00000	206,000	19.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		682.00000	736,000	19.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,561.00000	1,483,000	17.23	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		11.00000	13,000	17.23	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>884.00</b>	<b>10</b>	<b>1,081</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.83440	9.89430			4,671,340.00	475	17,158
€ / R	On	13/06/2011	Foreign Exchange Future			9.95640	10.00620			14,984,382.00	1,505	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.08580	10.14060			1,815,444.00	180	2,463

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011			10.20750	10.27770			0.00	0	0
<b>Total € / R Future</b>									<b>21,471,166.00</b>	<b>2,160</b>	<b>27,694</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call	221.00000	180,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put	127.00000	146,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call	191.00000	153,000	13.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put	147.00000	169,000	13.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call	253.00000	209,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put	109.00000	125,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put	46.00000	53,000	14.23	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call	440.00000	387,000	14.23	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put	545.00000	595,000	15.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call	39.00000	29,000	15.45	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put	635.00000	687,000	15.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call	29.00000	21,000	15.86	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put	300.00000	339,000	14.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call	94.00000	73,000	14.22	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call	360.00000	310,000	13.93	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put	66.00000	76,000	13.93	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put	231.00000	265,000	13.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call	125.00000	99,000	13.81	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call	429.00000	397,000	13.49	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put	223.00000	241,000	13.49	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call	400.00000	369,000	13.48	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put	244.00000	263,000	13.48	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call	459.00000	426,000	13.51	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		203.00000	220,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		709.00000	672,000	13.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		218.00000	236,000	13.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		677.00000	641,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		236.00000	255,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		742.00000	704,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		201.00000	218,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		777.00000	731,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		299.00000	324,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		748.00000	702,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		320.00000	345,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		808.00000	761,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		280.00000	304,000	13.50	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>33,974</b>
<b>Total € / R</b>										<b>21,471,166.00</b>	<b>2,160</b>	<b>61,668</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.34920	7.40510			8,231,104.00	1,120	7,827
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.36380	7.41200			1,104,570.00	150	6,407
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37770	7.42980			0.00	0	5,842
<b>Total AU\$ / R Future</b>										<b>9,335,674.00</b>	<b>1,270</b>	<b>20,076</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		709.00000	654,000	16.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		4.00000	5,000	16.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		660.00000	605,000	15.78	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		5.00000	6,000	15.78	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		759.00000	703,000	16.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		4.00000	4,000	16.84		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		793.00000	747,000	14.39		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		31.00000	33,000	14.39		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		746.00000	700,000	14.07		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		34.00000	36,000	14.07		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		840.00000	793,000	14.70		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		28.00000	29,000	14.70		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		839.00000	791,000	13.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		59.00000	63,000	13.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		794.00000	747,000	13.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		64.00000	69,000	13.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		884.00000	836,000	13.71		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		54.00000	58,000	13.71		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>9,335,674.00</b>	<b>1,270</b>	<b>20,076</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.36150	7.40480				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.44510	7.48120				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,791</b>
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		373.00000	332,000	12.83		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		18.00000	21,000	12.83		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		329.00000	288,000	12.51		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		24.00000	27,000	12.51		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		419.00000	377,000	13.15		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		14.00000	16,000	13.15		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	Call		616.00000	583,000	12.15	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		35.00000	38,000	12.15	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		572.00000	540,000	12.05	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		41.00000	45,000	12.05	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		660.00000	627,000	12.25	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		29.00000	32,000	12.25	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>1,791</b>
CHF / R On 14/03/2011 Foreign Exchange Future			7.59710	7.64320			15,194,200.00	2,000	200
CHF / R On 13/06/2011 Foreign Exchange Future			7.70730	7.74600			0.00	0	0
<b>Total CHF / R Future</b>							<b>15,194,200.00</b>	<b>2,000</b>	<b>200</b>
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		423.00000	380,000	15.82	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		30.00000	33,000	15.82	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		380.00000	338,000	15.58	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		37.00000	41,000	15.58	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		467.00000	423,000	16.06	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		24.00000	26,000	16.06	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		697.00000	664,000	14.50	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		51.00000	57,000	14.50	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		656.00000	623,000	14.51	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		60.00000	66,000	14.51	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		739.00000	705,000	14.49	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		43.00000	48,000	14.49	0.00	0	0
<b>Total CHF / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>										<b>15,194,200.00</b>	<b>2,000</b>	<b>200</b>
RAIN	On	14/03/2011	Foreign Exchange Future			14,351.95000	14,423.19000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,547.36000	14,603.98000			0.00	0	0
<b>Total RAIN Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		8,232.00000	7,520,000	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		8,232.00000	7,519,000	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		8,232.00000	7,520,000	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		11,040.00000	10,474,000		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		11,040.00000	10,474,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		11,040.00000	10,474,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
<b>Total RAIN Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.10900	1.11270			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.12640	1.12900			0.00	0	0
<b>Total YUAN/R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		644.00000	613,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		17.00000	23,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		269.00000	253,000	15.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		142.00000	163,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		1,131.00000	1,095,000	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		882.00000	856,000	13.68	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		92.00000	92,000	13.68	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		536.00000	514,000	14.06	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		246.00000	250,000	14.06	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,315.00000	1,288,000	13.43	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		25.00000	24,000	13.43	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>186,411,027.40</b>	<b>24,084</b>	<b>372,637</b>
<b>Total Options</b>							<b>160,000.00</b>	<b>500</b>	<b>220,581</b>
<b>Grand Total:</b>							<b>186,571,027.40</b>	<b>24,584</b>	<b>593,218</b>