



# Currency Derivatives Daily MTM Report

Daily summary for: 16/02/2011

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			7.29940	7.32530			93,154,942.80	12,762	239,449
\$ / R	On	13/06/2011	Foreign Exchange Future			7.39840	7.42470			29,911,731.20	4,043	47,803
\$ / R	On	19/09/2011	Foreign Exchange Future			7.50620	7.53270			300,248.00	40	11,962
\$ / R	On	19/12/2011	Foreign Exchange Future			7.61030	7.63680			0.00	0	257
<b>Total \$ / R Future</b>										<b>123,366,922.00</b>	<b>16,845</b>	<b>299,471</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	5,000	18.39	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		681.00000	706,000	18.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		4.00000	4,000	18.72	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		729.00000	755,000	18.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	6,000	18.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		632.00000	657,000	18.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,176.00000	1,202,000	21.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	21.69	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,175.00000	3,201,000	33.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	33.37	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		97.00000	108,000	13.76	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		122.00000	107,000	13.76	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,076.00000	1,102,000	21.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		1.00000	1,000	21.03	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		228.00000	246,000	15.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		53.00000	45,000	15.08	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		267.00000	286,000	15.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		42.00000	35,000	15.41	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		309.00000	329,000	15.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		34.00000	28,000	15.74	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		78.00000	87,000	14.08	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		153.00000	136,000	14.08	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		38.00000	42,000	15.02	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		263.00000	241,000	15.02	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		156.00000	171,000	14.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		81.00000	70,000	14.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		49.00000	54,000	14.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		224.00000	203,000	14.71	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		125.00000	137,000	14.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		100.00000	86,000	14.09	0.00	0	150
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		187.00000	168,000	14.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		62.00000	69,000	14.39	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		10.00000	11,000	16.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		485.00000	460,000	16.60	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		23.00000	25,000	15.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		348.00000	324,000	15.65	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		235.00000	224,000	14.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		260.00000	276,000	14.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		216.00000	206,000	15.06	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		291.00000	308,000	15.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		255.00000	243,000	14.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		230.00000	245,000	14.58	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		756.00000	731,000	14.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		31.00000	33,000	14.61	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		144.00000	155,000	14.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		369.00000	353,000	14.59	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		97.00000	104,000	14.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		472.00000	452,000	14.60	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		672.00000	695,000	17.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		97.00000	93,000	17.44	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		508.00000	528,000	16.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		133.00000	126,000	16.49	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		164.00000	175,000	14.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		339.00000	323,000	14.59	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		309.00000	294,000	14.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		184.00000	196,000	14.59	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		190.00000	185,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		707.00000	729,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		180.00000	175,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		747.00000	769,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		201.00000	195,000	16.60	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		668.00000	689,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		518.00000	537,000	15.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		251.00000	243,000	15.89	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		409.00000	393,000	14.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		276.00000	287,000	14.78	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		564.00000	547,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		277.00000	287,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		536.00000	520,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		299.00000	310,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		593.00000	575,000	14.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		256.00000	265,000	14.74	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>183,497</b>
<b>Total \$ / R</b>										<b>123,366,922.00</b>	<b>16,845</b>	<b>482,968</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.29940	7.32530			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.39840	7.42470			0.00	0	40
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>165</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		34,764.00000	32,417,000	15.65	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		2,234.00000	2,477,000	15.65	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		30,439.00000	28,174,000	15.34	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		2,909.00000	3,234,000	15.34	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		39,234.00000	36,822,000	15.97	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		1,704.00000	1,882,000	15.97	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		47,161.00000	45,174,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		9,691.00000	10,334,000	14.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		43,608.00000	41,715,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		11,138.00000	11,875,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		50,856.00000	48,781,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		8,386.00000	8,941,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		28,143.00000	26,784,000	14.59	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		20,673.00000	21,944,000	14.59	0.00	0	60
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>225</b>
£ / R	On	14/03/2011	Foreign Exchange Future			11.68940	11.82940			23,519,072.80	2,012	31,408
£ / R	On	13/06/2011	Foreign Exchange Future			11.83410	11.97460			0.00	0	2,464
£ / R	On	19/09/2011	Foreign Exchange Future			11.98450	12.12560			479,380.00	40	2,460
£ / R	On	19/12/2011	Foreign Exchange Future			12.12710	12.26800			0.00	0	0
<b>Total £ / R Future</b>										<b>23,998,452.80</b>	<b>2,052</b>	<b>36,332</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		192.00000	127,000	14.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		163.00000	238,000	14.13	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		170.00000	111,000	14.33	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		191.00000	272,000	14.33	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		221.00000	145,000	13.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		142.00000	206,000	13.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		57.00000	84,000	14.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		436.00000	323,000	14.52	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		746.00000	875,000	17.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		25.00000	14,000	17.14	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		286.00000	383,000	14.93	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		115.00000	72,000	14.93	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		449.00000	374,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		324.00000	390,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		423.00000	353,000	14.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		348.00000	419,000	14.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		476.00000	398,000	14.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		301.00000	364,000	14.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,269.00000	1,137,000	14.31	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		44.00000	53,000	14.31	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		171.00000	212,000	14.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		696.00000	596,000	14.17	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		628.00000	534,000	14.20	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		203.00000	250,000	14.20	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		398.00000	334,000	14.50	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		373.00000	450,000	14.50	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		891.00000	792,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		265.00000	308,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		858.00000	762,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		282.00000	328,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		924.00000	823,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		248.00000	289,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		796.00000	704,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		320.00000	370,000	14.38	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		552.00000	487,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		526.00000	603,000	14.73	0.00	0	200

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	11.65	Call		983.00000	890,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		365.00000	413,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		953.00000	862,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		385.00000	435,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,014.00000	919,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		346.00000	392,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		687.00000	619,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		619.00000	692,000	14.75	0.00	0	250
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>4,660</b>
<b>Total £ / R</b>										<b>23,998,452.80</b>	<b>2,052</b>	<b>40,992</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08700	0.08740			0.00	0	548
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08830	0.08860			0.00	0	573
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>1,121</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		187.00000	163,000	17.61	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		147.00000	163,000	17.61	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		7.00000	5,000	20.70	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		967.00000	1,005,000	20.70	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,041.00000	1,000,000	17.22	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	0,000	17.22	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		534.00000	514,000	16.48	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		174.00000	184,000	16.48	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		161.00000	154,000	19.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		801.00000	824,000	19.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,374.00000	1,344,000	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	13/06/2011	Foreign Exchange Option	0.08	Put		14.00000	14,000	16.91	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>1,121</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.83970	9.89990			22,050,767.70	2,241	19,192
€ / R	On	13/06/2011	Foreign Exchange Future			9.96020	10.02110			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.08830	10.14960			7,061,810.00	700	3,160
€ / R	On	19/12/2011	Foreign Exchange Future			10.20930	10.27100			0.00	0	0
<b>Total € / R Future</b>										<b>29,112,577.70</b>	<b>2,941</b>	<b>30,425</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		200.00000	159,000	13.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		100.00000	119,000	13.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		169.00000	132,000	13.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		119.00000	142,000	13.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		233.00000	190,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		83.00000	100,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		30.00000	37,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		430.00000	377,000	14.48	3,614,676.00	9,588	20,017
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		526.00000	579,000	15.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		26.00000	19,000	15.80	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		618.00000	673,000	16.29	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		18.00000	13,000	16.29	53,885.00	4,145	8,653
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		273.00000	316,000	14.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		73.00000	56,000	14.30	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		346.00000	296,000	14.08	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		46.00000	56,000	14.08	0.00	0	3,000



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	10.00	Put		202.00000	239,000	13.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		102.00000	79,000	13.81	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		427.00000	389,000	13.54	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		206.00000	229,000	13.54	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		397.00000	361,000	13.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		226.00000	251,000	13.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		458.00000	418,000	13.56	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		187.00000	208,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		709.00000	667,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		209.00000	229,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		676.00000	636,000	13.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		226.00000	248,000	13.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		742.00000	700,000	13.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		192.00000	212,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		764.00000	726,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		293.00000	317,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		734.00000	697,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		313.00000	338,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		795.00000	756,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		274.00000	297,000	13.54	0.00	0	0
<b>Total € / R Option</b>										<b>3,668,561.00</b>	<b>13,733</b>	<b>47,707</b>
<b>Total € / R</b>										<b>32,781,138.70</b>	<b>16,674</b>	<b>78,132</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.27030	7.30720			1,454,060.00	200	8,487
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.27960	7.31610			0.00	0	10,105
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.29380	7.33050			14,587.60	2	5,840

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>							<b>1,468,647.60</b>	<b>202</b>	<b>24,432</b>
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		611.00000	574,000	16.75	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		4.00000	4,000	16.75	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		562.00000	526,000	16.14	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		5.00000	6,000	16.14	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		660.00000	624,000	17.36	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		3.00000	4,000	17.36	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		700.00000	669,000	14.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		34.00000	39,000	14.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		654.00000	624,000	14.24	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		38.00000	44,000	14.24	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		746.00000	715,000	14.84	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		30.00000	35,000	14.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		748.00000	718,000	13.55	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		68.00000	74,000	13.55	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		705.00000	675,000	13.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		75.00000	81,000	13.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		792.00000	761,000	13.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		62.00000	67,000	13.77	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>1,468,647.60</b>	<b>202</b>	<b>24,432</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.39100	7.41410			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.47440	7.49720			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>1,791</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		379.00000	358,000	15.06	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		15.00000	17,000	15.06	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		334.00000	314,000	14.72	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		20.00000	23,000	14.72	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		426.00000	404,000	15.40	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		12.00000	13,000	15.40	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		628.00000	608,000	12.61	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		31.00000	34,000	12.61	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		585.00000	565,000	12.49	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		38.00000	41,000	12.49	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		673.00000	653,000	12.73	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		26.00000	29,000	12.73	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			7.51740	7.54650			0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.62660	7.65630			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		327.00000	299,000	15.46	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		31.00000	32,000	15.46	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		286.00000	258,000	15.13	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		40.00000	41,000	15.13	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		370.00000	342,000	15.79	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		24.00000	25,000	15.79	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		617.00000	593,000	14.70	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		61.00000	66,000	14.70	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		578.00000	553,000	14.68	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		72.00000	76,000	14.68	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		658.00000	633,000	14.72	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		52.00000	56,000	14.72	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	14/03/2011	Foreign Exchange Future			14,327.18000	14,403.57000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,519.45000	14,593.23000			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		8,036.00000	7,272,000	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		8,036.00000	7,272,000	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		8,036.00000	7,272,000	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		10,932.00000	10,195,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		10,932.00000	10,194,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		10,932.00000	10,195,000		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>

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 Future			1.10820	1.11170			0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.12480	1.12790			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		629.00000	595,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		12.00000	13,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		233.00000	209,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		116.00000	127,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		1,120.00000	1,085,000	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		863.00000	835,000	13.71	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		84.00000	87,000	13.71	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		510.00000	489,000	13.99	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		231.00000	241,000	13.99	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,305.00000	1,274,000	14.08	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		26.00000	26,000	14.08	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>177,946,600.10</b>	<b>22,040</b>	<b>393,737</b>
<b>Total Options</b>							<b>3,668,561.00</b>	<b>13,733</b>	<b>235,924</b>
<b>Grand Total:</b>							<b>181,615,161.10</b>	<b>35,773</b>	<b>629,661</b>