



# Currency Derivatives Daily MTM Report

Daily summary for: 11/02/2011

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			7.33570	7.31390			81,639,005.30	11,129	234,277
\$ / R	On	13/06/2011	Foreign Exchange Future			7.43550	7.41300			17,703,925.50	2,381	50,035
\$ / R	On	19/09/2011	Foreign Exchange Future			7.54410	7.52090			7,544.10	1	11,977
\$ / R	On	19/12/2011	Foreign Exchange Future			7.64880	7.62470			0.00	0	257
<b>Total \$ / R Future</b>										<b>99,350,474.90</b>	<b>13,511</b>	<b>296,546</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	7,000	17.45	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		692.00000	671,000	17.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	6,000	17.73	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		741.00000	720,000	17.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		8.00000	9,000	17.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		644.00000	623,000	17.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,187.00000	1,165,000	20.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.30	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,186.00000	3,164,000	31.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.47	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		109.00000	102,000	13.98	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		123.00000	138,000	13.98	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,087.00000	1,065,000	19.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		1.00000	1,000	19.73	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		241.00000	224,000	14.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		55.00000	60,000	14.59	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		281.00000	263,000	14.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		45.00000	49,000	14.88	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		322.00000	304,000	15.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		36.00000	40,000	15.16	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		89.00000	82,000	14.22	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		153.00000	168,000	14.22	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		45.00000	41,000	14.96	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		259.00000	277,000	14.96	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		169.00000	155,000	14.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		83.00000	91,000	14.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		57.00000	52,000	14.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		221.00000	238,000	14.71	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		138.00000	124,000	13.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		102.00000	110,000	13.73	0.00	0	150
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		185.00000	202,000	14.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		71.00000	66,000	14.47	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		12.00000	11,000	16.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		476.00000	497,000	16.18	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		27.00000	25,000	15.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		341.00000	361,000	15.45	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		232.00000	241,000	14.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		269.00000	256,000	14.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		213.00000	222,000	14.70	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		300.00000	287,000	14.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		252.00000	265,000	14.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		239.00000	230,000	14.46	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		745.00000	764,000	14.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		32.00000	29,000	14.28	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		150.00000	144,000	14.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		363.00000	379,000	14.41	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		100.00000	95,000	14.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		463.00000	480,000	14.37	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		683.00000	665,000	17.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		96.00000	100,000	17.01	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		518.00000	502,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		131.00000	137,000	16.09	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		170.00000	163,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		333.00000	348,000	14.42	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		304.00000	319,000	14.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		191.00000	184,000	14.43	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		187.00000	194,000	16.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		716.00000	700,000	16.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		178.00000	184,000	16.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		757.00000	740,000	16.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		198.00000	205,000	16.28	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		677.00000	661,000	16.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		526.00000	512,000	15.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		247.00000	256,000	15.59	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		399.00000	415,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		278.00000	271,000	14.60	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		554.00000	569,000	14.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		279.00000	270,000	14.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		527.00000	541,000	14.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		302.00000	292,000	14.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		583.00000	598,000	14.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		258.00000	249,000	14.52	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>99,350,474.90</b>	<b>13,511</b>	<b>480,043</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.33570	7.31390			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.43550	7.41300			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		34,145.00000	36,056,000	15.45	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		2,755.00000	2,486,000	15.45	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		29,929.00000	31,789,000	15.20	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		3,539.00000	3,219,000	15.20	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		38,520.00000	40,474,000	15.69	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		2,130.00000	1,904,000	15.69	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		46,331.00000	48,030,000	14.37	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		10,031.00000	9,480,000	14.37	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		42,836.00000	44,493,000	14.38	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		11,536.00000	10,943,000	14.38	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		49,971.00000	51,711,000	14.35	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		8,671.00000	8,161,000	14.35	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		27,698.00000	29,132,000	14.44	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		21,398.00000	20,582,000	14.44	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			11.72970	11.73080			187,675.20	16	31,191
£ / R	On	13/06/2011	Foreign Exchange Future			11.87510	11.87580			1,140,009.60	96	2,561
£ / R	On	19/09/2011	Foreign Exchange Future			12.02690	12.02620			24,053.80	2	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			12.16930	12.16640			0.00	0	0
<b>Total £ / R Future</b>										<b>1,351,738.60</b>	<b>114</b>	<b>36,209</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		161.00000	158,000	13.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		230.00000	228,000	13.99	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		142.00000	140,000	14.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		261.00000	260,000	14.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		181.00000	179,000	13.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		200.00000	199,000	13.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		87.00000	84,000	14.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		368.00000	364,000	14.28	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		841.00000	842,000	16.59	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		22.00000	22,000	16.59	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		366.00000	365,000	14.68	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		97.00000	95,000	14.68	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		401.00000	400,000	14.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		375.00000	375,000	14.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		379.00000	379,000	14.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		403.00000	404,000	14.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		426.00000	425,000	14.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		350.00000	350,000	14.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,178.00000	1,176,000	14.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		52.00000	51,000	14.25	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		204.00000	203,000	14.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		630.00000	628,000	14.08	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		566.00000	565,000	14.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		240.00000	240,000	14.10	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		359.00000	359,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		433.00000	434,000	14.37	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		826.00000	826,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		300.00000	299,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		795.00000	795,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		319.00000	318,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		857.00000	857,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		281.00000	280,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		736.00000	736,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		360.00000	359,000	14.35	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		512.00000	512,000	14.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		586.00000	585,000	14.68	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		919.00000	921,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		403.00000	402,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		890.00000	892,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		424.00000	423,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		948.00000	950,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		382.00000	381,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		0.00000	643,000	14.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		0.00000	674,000	14.69	101,100.00	150	150
<b>Total £ / R Option</b>										<b>101,100.00</b>	<b>150</b>	<b>4,560</b>
<b>Total £ / R</b>										<b>1,452,838.60</b>	<b>264</b>	<b>40,769</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08800	0.08800			0.00	0	438
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08920	0.08930			0.00	0	573
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>1,011</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		231.00000	229,000	17.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		131.00000	129,000	17.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		14.00000	13,000	20.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		914.00000	913,000	20.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,101.00000	1,101,000	17.30	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	17.30	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		586.00000	579,000	16.28	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		156.00000	159,000	16.28	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		185.00000	181,000	19.19	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		755.00000	761,000	19.19	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,442.00000	1,432,000	16.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		12.00000	12,000	16.95	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>1,011</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.92370	9.94200			7,422,927.60	748	16,940
€ / R	On	13/06/2011	Foreign Exchange Future			10.04620	10.06360			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.17520	10.19170			0.00	0	2,460
€ / R	On	19/12/2011	Foreign Exchange Future			10.29770	10.31330			0.00	0	0
<b>Total € / R Future</b>										<b>7,422,927.60</b>	<b>748</b>	<b>27,473</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		237.00000	222,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		95.00000	98,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		205.00000	190,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		113.00000	116,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		272.00000	256,000	13.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		80.00000	82,000	13.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		30.00000	31,000	14.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		472.00000	455,000	14.36	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		493.00000	509,000	15.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		35.00000	33,000	15.06	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		583.00000	599,000	15.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		25.00000	23,000	15.49	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		251.00000	263,000	13.76	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		93.00000	87,000	13.76	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		387.00000	370,000	13.99	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		45.00000	46,000	13.99	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		185.00000	195,000	13.32	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		127.00000	119,000	13.32	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		458.00000	448,000	13.51	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		194.00000	202,000	13.51	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		428.00000	418,000	13.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		214.00000	222,000	13.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		490.00000	479,000	13.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		176.00000	183,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		739.00000	727,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		197.00000	202,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		706.00000	694,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		214.00000	219,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		774.00000	761,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		182.00000	186,000	13.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		795.00000	781,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		282.00000	283,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		764.00000	751,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		301.00000	303,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		826.00000	812,000	13.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		263.00000	264,000	13.30	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>7,422,927.60</b>	<b>748</b>	<b>61,447</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.31800	7.31440			0.00	0	8,487
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.32710	7.32250			1,318,878.00	180	10,555
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.34190	7.33640			0.00	0	5,842

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>1,318,878.00</b>	<b>180</b>	<b>24,884</b>
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		619.00000	622,000	16.50		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		5.00000	4,000	16.50		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		570.00000	573,000	15.93		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		6.00000	5,000	15.93		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		668.00000	672,000	17.06		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		4.00000	4,000	17.06		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		708.00000	712,000	14.34		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		36.00000	35,000	14.34		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		662.00000	666,000	14.02		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		40.00000	39,000	14.02		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		754.00000	758,000	14.67		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		32.00000	31,000	14.67		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		755.00000	759,000	13.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		69.00000	67,000	13.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		712.00000	716,000	13.25		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		76.00000	74,000	13.25		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		799.00000	803,000	13.68		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		63.00000	61,000	13.68		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>1,318,878.00</b>	<b>180</b>	<b>24,884</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.39110	7.33800				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.47510	7.42020				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		311.00000	357,000	13.53	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		23.00000	16,000	13.53	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		268.00000	313,000	13.22	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		30.00000	22,000	13.22	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		356.00000	403,000	13.85	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		18.00000	12,000	13.85	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		561.00000	609,000	12.35	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		41.00000	34,000	12.35	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		519.00000	565,000	12.24	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		49.00000	40,000	12.24	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		605.00000	653,000	12.47	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		35.00000	28,000	12.47	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			7.54400	7.57490			3,017,600.00	400	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.65340	7.68460			0.00	0	0
<b>Total CHF / R Future</b>							<b>3,017,600.00</b>	<b>400</b>	<b>0</b>
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		356.00000	330,000	15.63	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		31.00000	36,000	15.63	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		314.00000	289,000	15.36	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		39.00000	45,000	15.36	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		400.00000	372,000	15.89	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		25.00000	28,000	15.89	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		642.00000	617,000	14.55	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		57.00000	64,000	14.55	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		602.00000	577,000	14.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		67.00000	74,000	14.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		683.00000	657,000	14.54	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		48.00000	54,000	14.54	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>3,017,600.00</b>	<b>400</b>	<b>0</b>
RAIN	On	14/03/2011	Foreign Exchange Future			14,426.00000	14,423.35000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,615.98000	14,614.84000			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		8,234.00000	8,260,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		1.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		8,233.00000	8,260,000	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		8,234.00000	8,260,000	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		11,148.00000	11,160,000		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		11,148.00000	11,160,000		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		11,149.00000	11,160,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1.00000	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			1.11270	1.11030			0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.12870	1.12640			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		621.00000	642,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		18.00000	15,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		239.00000	251,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		136.00000	124,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		1,108.00000	1,131,000	18.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		5.00000	4,000	18.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		849.00000	868,000	13.46	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		85.00000	81,000	13.46	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		501.00000	515,000	13.76	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		237.00000	228,000	13.76	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,290.00000	1,311,000	13.83	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		26.00000	24,000	13.83	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>112,461,619.10</b>	<b>14,953</b>	<b>388,079</b>
<b>Total Options</b>							<b>101,100.00</b>	<b>150</b>	<b>222,091</b>
<b>Grand Total:</b>							<b>112,562,719.10</b>	<b>15,103</b>	<b>610,170</b>