



# Currency Derivatives Daily MTM Report

Daily summary for: 21/02/2011

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			7.17170	7.17560			77,483,046.80	10,804	242,615
\$ / R	On	13/06/2011	Foreign Exchange Future			7.26870	7.27300			2,856,599.10	393	48,152
\$ / R	On	19/09/2011	Foreign Exchange Future			7.37460	7.37950			1,349,551.80	183	12,040
\$ / R	On	19/12/2011	Foreign Exchange Future			7.47660	7.48180			1,241,115.60	166	340
<b>Total \$ / R Future</b>										<b>82,930,313.30</b>	<b>11,546</b>	<b>303,147</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		2.00000	2,000	20.29	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		826.00000	830,000	20.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		2.00000	1,000	20.72	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		876.00000	879,000	20.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		2.00000	2,000	19.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		776.00000	780,000	19.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,324.00000	1,328,000	24.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	24.57	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,324.00000	3,328,000	35.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	35.36	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		177.00000	176,000	14.30	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		53.00000	48,000	14.30	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,224.00000	1,228,000	23.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.72	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		344.00000	345,000	16.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		20.00000	17,000	16.01	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		389.00000	391,000	16.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		15.00000	13,000	16.44	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		436.00000	438,000	16.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		12.00000	10,000	16.87	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		142.00000	140,000	13.87	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		68.00000	62,000	13.87	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		63.00000	60,000	13.36	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		139.00000	132,000	13.36	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		256.00000	256,000	15.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		32.00000	28,000	15.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		82.00000	78,000	13.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		108.00000	100,000	13.01	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		216.00000	215,000	14.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		42.00000	37,000	14.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		86.00000	79,000	13.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		110.00000	107,000	13.44	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		14.00000	12,000	15.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		340.00000	334,000	15.08	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		36.00000	33,000	14.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		212.00000	205,000	14.05	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		170.00000	164,000	15.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		347.00000	345,000	15.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		156.00000	150,000	15.27	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		383.00000	381,000	15.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		185.00000	179,000	14.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		312.00000	310,000	14.78	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		619.00000	613,000	14.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		46.00000	44,000	14.39	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		194.00000	192,000	14.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		267.00000	261,000	14.07	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		134.00000	131,000	14.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		357.00000	350,000	14.16	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		796.00000	796,000	17.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		69.00000	65,000	17.75	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		621.00000	621,000	16.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		94.00000	90,000	16.76	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		218.00000	216,000	14.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		241.00000	235,000	14.03	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		221.00000	215,000	14.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		248.00000	246,000	14.28	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		152.00000	148,000	17.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		823.00000	823,000	17.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		144.00000	140,000	17.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		865.00000	865,000	17.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		160.00000	156,000	16.87	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		781.00000	781,000	16.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		622.00000	620,000	16.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		201.00000	195,000	16.13	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		321.00000	314,000	14.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		342.00000	339,000	14.63	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		467.00000	457,000	14.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		335.00000	330,000	14.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		442.00000	432,000	14.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		360.00000	355,000	14.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		492.00000	483,000	14.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		310.00000	306,000	14.53	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>136,233</b>
<b>Total \$ / R</b>										<b>82,930,313.30</b>	<b>11,546</b>	<b>439,380</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.17170	7.17560			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.26870	7.27300			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		21,151.00000	20,470,000	14.05	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		3,591.00000	3,300,000	14.05	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		17,352.00000	16,644,000	13.70	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		4,792.00000	4,474,000	13.70	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		25,220.00000	24,573,000	14.39	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		2,660.00000	2,403,000	14.39	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		35,650.00000	35,013,000	14.16	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		13,350.00000	13,143,000	14.16	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		32,509.00000	31,865,000	14.13	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		15,209.00000	14,995,000	14.13	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		38,955.00000	38,328,000	14.20	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		11,655.00000	11,458,000	14.20	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		20,235.00000	19,621,000	14.53	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		27,935.00000	27,751,000	14.53	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			11.63340	11.64520			4,944,195.00	425	31,036
£ / R	On	13/06/2011	Foreign Exchange Future			11.77630	11.78900			1,248,287.80	106	2,464
£ / R	On	19/09/2011	Foreign Exchange Future			11.92390	11.93780			1,240,085.60	104	2,512
£ / R	On	19/12/2011	Foreign Exchange Future			12.06040	12.07580			1,254,281.60	104	52
<b>Total £ / R Future</b>										<b>8,686,850.00</b>	<b>739</b>	<b>36,064</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		100.00000	89,000	14.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		255.00000	256,000	14.10	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		86.00000	75,000	14.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		291.00000	292,000	14.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		116.00000	104,000	13.85	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		221.00000	221,000	13.85	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		85.00000	82,000	14.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		280.00000	265,000	14.21	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		915.00000	925,000	17.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		10.00000	8,000	17.81	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		409.00000	413,000	15.09	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		54.00000	46,000	15.09	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	19.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,645.00000	3,633,000	19.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	18.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		4,345.00000	4,333,000	18.75	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		338.00000	328,000	13.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		399.00000	402,000	13.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		319.00000	308,000	14.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		430.00000	432,000	14.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		358.00000	348,000	13.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		369.00000	372,000	13.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,089.00000	1,074,000	13.68	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		50.00000	48,000	13.68	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		213.00000	212,000	13.68	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		552.00000	538,000	13.68	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		491.00000	477,000	13.68	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		252.00000	251,000	13.68	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		300.00000	290,000	14.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		461.00000	464,000	14.15	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		755.00000	738,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		317.00000	314,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		726.00000	708,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		338.00000	334,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		786.00000	768,000	14.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		298.00000	294,000	14.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		669.00000	651,000	14.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		381.00000	377,000	14.08	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		459.00000	444,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		621.00000	620,000	14.52	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		856.00000	837,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		430.00000	427,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		828.00000	809,000	14.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		452.00000	449,000	14.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		885.00000	865,000	14.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		409.00000	405,000	14.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		594.00000	573,000	14.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		718.00000	713,000	14.59	0.00	0	250
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>4,058</b>
<b>Total £ / R</b>										<b>8,686,850.00</b>	<b>739</b>	<b>40,122</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08620	0.08610			0.00	0	448
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08750	0.08740			0.00	0	573
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>1,021</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		116.00000	110,000	17.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		206.00000	190,000	17.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		2.00000	1,000	20.96	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,092.00000	1,081,000	20.96	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		910.00000	920,000	17.14	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.14	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		456.00000	450,000	16.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		216.00000	200,000	16.20	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		133.00000	124,000	19.31	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		893.00000	874,000	19.31	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,256.00000	1,264,000	16.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		16.00000	14,000	16.55	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>1,021</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.80080	9.78040			2,558,008.80	261	17,922
€ / R	On	13/06/2011	Foreign Exchange Future			9.92110	9.90090			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.04620	10.02800			0.00	0	3,160
€ / R	On	19/12/2011	Foreign Exchange Future			10.16260	10.14690			0.00	0	0
<b>Total € / R Future</b>										<b>2,558,008.80</b>	<b>261</b>	<b>29,155</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		116.00000	119,000	12.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		136.00000	118,000	12.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		97.00000	98,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		167.00000	147,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		144.00000	148,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		114.00000	97,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		41.00000	32,000	14.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		321.00000	333,000	14.30	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		632.00000	610,000	16.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		12.00000	11,000	16.19	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		728.00000	706,000	16.79	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		8.00000	7,000	16.79	0.00	0	4,508



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		357.00000	335,000	14.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		37.00000	36,000	14.40	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		243.00000	252,000	13.73	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		63.00000	51,000	13.73	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		275.00000	254,000	13.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		55.00000	55,000	13.80	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		343.00000	350,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		242.00000	229,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		316.00000	322,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		265.00000	251,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		371.00000	378,000	13.10	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		220.00000	207,000	13.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		617.00000	627,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		239.00000	231,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		586.00000	596,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		258.00000	250,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		649.00000	659,000	13.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		221.00000	213,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		679.00000	688,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		332.00000	325,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		651.00000	659,000	13.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		354.00000	346,000	13.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		708.00000	717,000	13.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		311.00000	304,000	13.40	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>33,974</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R</b>							<b>2,558,008.80</b>	<b>261</b>	<b>63,129</b>
AU\$ / R On 14/03/2011 Foreign Exchange Future			7.23360	7.24160			1,591,392.00	220	8,377
AU\$ / R On 13/06/2011 Foreign Exchange Future			7.24550	7.25340			144,910.00	20	10,055
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.25960	7.26870			0.00	0	5,840
<b>Total AU\$ / R Future</b>							<b>1,736,302.00</b>	<b>240</b>	<b>24,272</b>
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		546.00000	537,000	17.09	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		4.00000	3,000	17.09	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		497.00000	488,000	16.46	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		5.00000	4,000	16.46	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		595.00000	586,000	17.72	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		3.00000	2,000	17.72	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		644.00000	636,000	14.43	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		41.00000	41,000	14.43	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		599.00000	591,000	14.11	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		46.00000	46,000	14.11	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		689.00000	681,000	14.75	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		36.00000	36,000	14.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		695.00000	686,000	13.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		76.00000	76,000	13.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		652.00000	644,000	13.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		83.00000	84,000	13.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		738.00000	729,000	13.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		69.00000	69,000	13.68	0.00	0	0
<b>Total AU\$ / 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 AU\$ / R</b>							<b>1,736,302.00</b>	<b>240</b>	<b>24,272</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.29710	7.29180			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.37950	7.37440			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		262.00000	265,000	13.76	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		20.00000	18,000	13.76	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		220.00000	223,000	13.41	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		28.00000	26,000	13.41	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		306.00000	310,000	14.11	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		14.00000	13,000	14.11	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		518.00000	523,000	12.45	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		44.00000	44,000	12.45	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		476.00000	480,000	12.31	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		52.00000	51,000	12.31	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		561.00000	566,000	12.58	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		37.00000	37,000	12.58	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			7.56540	7.54760			0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.67520	7.65710			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		323.00000	334,000	15.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		25.00000	19,000	15.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		281.00000	291,000	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		33.00000	26,000	15.58	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		367.00000	380,000	16.33	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		19.00000	15,000	16.33	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		616.00000	628,000	14.54	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		59.00000	53,000	14.54	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		576.00000	587,000	14.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		69.00000	62,000	14.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		657.00000	670,000	14.57	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		50.00000	45,000	14.57	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			14,195.33000	14,183.44000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,387.00000	14,374.84000			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		5,834.00000	5,953,000	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		5,834.00000	5,953,000	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		5,835.00000	5,953,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		8,748.00000	8,870,000		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		8,748.00000	8,870,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		8,749.00000	8,870,000		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>
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.09200	1.09200			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.10870	1.10850			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		441.00000	437,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		21.00000	17,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		120.00000	110,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		200.00000	190,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		924.00000	923,000	18.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		4.00000	3,000	18.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		697.00000	695,000	13.41	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		112.00000	108,000	13.41	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		387.00000	384,000	13.89	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		302.00000	297,000	13.89	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		1,114.00000	1,114,000	13.17	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		29.00000	27,000	13.17	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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>95,911,474.10</b>	<b>12,786</b>	<b>395,615</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>174,325</b>
<b>Grand Total:</b>							<b>95,911,474.10</b>	<b>12,786</b>	<b>569,940</b>