



# Currency Derivatives Daily MTM Report

Daily summary for: 22/02/2011

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			7.15920	7.17170			39,676,286.40	5,542	240,315
\$ / R	On	13/06/2011	Foreign Exchange Future			7.25650	7.26870			27,052,232.00	3,728	49,095
\$ / R	On	19/09/2011	Foreign Exchange Future			7.36350	7.37460			14,270,463.00	1,938	12,267
\$ / R	On	19/12/2011	Foreign Exchange Future			7.46700	7.47660			0.00	0	340
<b>Total \$ / R Future</b>										<b>80,998,981.40</b>	<b>11,208</b>	<b>302,017</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		2.00000	2,000	21.12	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		830.00000	843,000	21.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		1.00000	1,000	21.56	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		879.00000	892,000	21.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		2.00000	2,000	20.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		780.00000	793,000	20.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,328.00000	1,341,000	25.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	25.46	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,328.00000	3,341,000	36.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	36.20	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		176.00000	187,000	15.05	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		48.00000	46,000	15.05	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,228.00000	1,241,000	24.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	24.59	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		345.00000	358,000	16.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		17.00000	17,000	16.78	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		391.00000	404,000	17.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		13.00000	13,000	17.22	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		438.00000	451,000	17.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		10.00000	10,000	17.65	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		140.00000	151,000	14.61	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		62.00000	60,000	14.61	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		60.00000	67,000	14.11	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		132.00000	126,000	14.11	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		256.00000	269,000	15.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		28.00000	28,000	15.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		78.00000	88,000	13.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		100.00000	97,000	13.75	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		215.00000	227,000	15.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		37.00000	36,000	15.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		79.00000	76,000	14.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		107.00000	117,000	14.18	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		12.00000	15,000	15.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		334.00000	324,000	15.94	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		33.00000	39,000	14.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		205.00000	198,000	14.84	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		164.00000	166,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		345.00000	360,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		150.00000	153,000	15.80	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		381.00000	397,000	15.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		179.00000	182,000	15.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		310.00000	326,000	15.31	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		613.00000	605,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		44.00000	49,000	14.68	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		192.00000	205,000	14.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		261.00000	261,000	14.58	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		131.00000	142,000	14.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		350.00000	348,000	14.61	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		796.00000	812,000	18.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		65.00000	68,000	18.25	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		621.00000	637,000	17.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		90.00000	93,000	17.27	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		216.00000	230,000	14.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		235.00000	236,000	14.57	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		215.00000	216,000	14.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		246.00000	260,000	14.82	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		148.00000	151,000	17.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		823.00000	838,000	17.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		140.00000	143,000	17.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		865.00000	880,000	17.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		156.00000	160,000	17.26	480,000.00	3,000	3,000

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	797,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		620.00000	636,000	16.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		195.00000	199,000	16.53	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		314.00000	317,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		339.00000	354,000	15.06	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		457.00000	460,000	14.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		330.00000	343,000	14.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		432.00000	435,000	14.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		355.00000	368,000	14.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		483.00000	485,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		306.00000	318,000	14.85	0.00	0	0
<b>Total \$ / R Option</b>										<b>480,000.00</b>	<b>3,000</b>	<b>139,233</b>
<b>Total \$ / R</b>										<b>81,478,981.40</b>	<b>14,208</b>	<b>441,250</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.15920	7.17170			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.25650	7.26870			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		20,470.00000	19,758,000	14.84	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		3,300.00000	3,838,000	14.84	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		16,644.00000	16,036,000	14.48	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		4,474.00000	5,116,000	14.48	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		24,573.00000	23,766,000	15.21	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		2,403.00000	2,846,000	15.21	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		35,013.00000	34,770,000	14.61	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		13,143.00000	14,120,000	14.61	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		31,865.00000	31,715,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		14,995.00000	16,065,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		38,328.00000	37,990,000	14.62	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		11,458.00000	12,340,000	14.62	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		19,621.00000	19,804,000	15.06	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		27,751.00000	29,154,000	15.06	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			11.56710	11.63340			2,718,268.50	235	31,046
£ / R	On	13/06/2011	Foreign Exchange Future			11.71000	11.77630			11,710.00	1	2,463
£ / R	On	19/09/2011	Foreign Exchange Future			11.85830	11.92390			0.00	0	2,512
£ / R	On	19/12/2011	Foreign Exchange Future			11.99750	12.06040			0.00	0	52
<b>Total £ / R Future</b>										<b>2,729,978.50</b>	<b>236</b>	<b>36,073</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		89.00000	71,000	14.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		256.00000	304,000	14.83	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		75.00000	61,000	15.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		292.00000	344,000	15.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		104.00000	84,000	14.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		221.00000	267,000	14.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		82.00000	99,000	14.02	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		265.00000	216,000	14.02	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		925.00000	989,000	18.64	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		8.00000	6,000	18.64	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		413.00000	470,000	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	14/03/2011	Foreign Exchange Option	12.00	Call		46.00000	37,000	15.84	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	22.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,633.00000	3,567,000	22.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	19.02	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		4,333.00000	4,267,000	19.02	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		328.00000	305,000	14.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		402.00000	445,000	14.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		308.00000	287,000	14.42	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		432.00000	477,000	14.42	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		348.00000	324,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		372.00000	414,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,074.00000	1,017,000	13.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		48.00000	57,000	13.90	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		212.00000	240,000	13.94	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		538.00000	500,000	13.94	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		477.00000	442,000	13.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		251.00000	282,000	13.95	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		290.00000	270,000	14.54	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		464.00000	510,000	14.54	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		738.00000	699,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		314.00000	341,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		708.00000	670,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		334.00000	362,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		768.00000	728,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		294.00000	320,000	14.15	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		651.00000	615,000	14.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		377.00000	407,000	14.22	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		444.00000	421,000	14.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		620.00000	663,000	14.76	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		837.00000	797,000	14.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		427.00000	450,000	14.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		809.00000	770,000	14.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		449.00000	473,000	14.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		865.00000	825,000	14.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		405.00000	428,000	14.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		573.00000	548,000	14.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		713.00000	751,000	14.72	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>2,729,978.50</b>	<b>236</b>	<b>40,131</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08610	0.08620			0.00	0	448
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08730	0.08750			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		110.00000	101,000	17.52	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		190.00000	191,000	17.52	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		1.00000	1,000	21.13	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,081.00000	1,091,000	21.13	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		920.00000	910,000	16.86	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	16.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		450.00000	432,000	16.01	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		200.00000	202,000	16.01	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		124.00000	116,000	19.20	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		874.00000	886,000	19.20	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,264.00000	1,244,000	16.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		14.00000	14,000	16.34	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			9.79210	9.80080			28,974,823.90	2,959	17,761
€ / R	On	13/06/2011	Foreign Exchange Future			9.91190	9.92110			14,966,969.00	1,510	8,083
€ / R	On	19/09/2011	Foreign Exchange Future			10.03760	10.04620			10,037.60	1	3,161
€ / R	On	19/12/2011	Foreign Exchange Future			10.15520	10.16260			0.00	0	0
<b>Total € / R Future</b>										<b>43,951,830.50</b>	<b>4,470</b>	<b>29,005</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		119.00000	115,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		118.00000	123,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		98.00000	95,000	13.32	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		147.00000	153,000	13.32	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		148.00000	144,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		97.00000	102,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		32.00000	35,000	14.77	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		333.00000	327,000	14.77	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		610.00000	618,000	16.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		11.00000	10,000	16.66	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		706.00000	715,000	17.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		7.00000	7,000	17.27	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		335.00000	343,000	14.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		36.00000	35,000	14.84	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		252.00000	247,000	14.18	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		51.00000	55,000	14.18	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		254.00000	261,000	14.23	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		55.00000	53,000	14.23	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		350.00000	347,000	13.26	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		229.00000	235,000	13.26	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		322.00000	320,000	13.24	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		251.00000	258,000	13.24	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		378.00000	375,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		207.00000	213,000	13.28	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		627.00000	623,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		231.00000	235,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		596.00000	592,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		250.00000	254,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		659.00000	655,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		213.00000	217,000	13.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		688.00000	683,000	13.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		325.00000	328,000	13.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		659.00000	654,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		346.00000	349,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		717.00000	712,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		304.00000	307,000	13.42	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>43,951,830.50</b>	<b>4,470</b>	<b>62,979</b>
AU\$ / R On 14/03/2011 Foreign Exchange Future			7.16520	7.23360			0.00	0	8,377
AU\$ / R On 13/06/2011 Foreign Exchange Future			7.17670	7.24550			0.00	0	10,055
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.19240	7.25960			0.00	0	5,840
<b>Total AU\$ / R Future</b>							<b>0.00</b>	<b>0</b>	<b>24,272</b>
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		537.00000	469,000	15.73	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		3.00000	4,000	15.73	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		488.00000	420,000	15.10	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		4.00000	5,000	15.10	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		586.00000	518,000	16.35	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		2.00000	3,000	16.35	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		636.00000	571,000	13.84	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		41.00000	44,000	13.84	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		591.00000	526,000	13.50	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		46.00000	49,000	13.50	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		681.00000	616,000	14.17	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		36.00000	39,000	14.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		686.00000	628,000	13.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		76.00000	86,000	13.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		644.00000	586,000	12.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		84.00000	94,000	12.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		729.00000	670,000	13.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		69.00000	78,000	13.43	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>0.00</b>	<b>0</b>	<b>24,272</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.26210	7.29710				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.34430	7.37950				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		265.00000	235,000	14.01		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		18.00000	23,000	14.01		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		223.00000	194,000	13.65		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		26.00000	32,000	13.65		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		310.00000	279,000	14.38		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		13.00000	17,000	14.38		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		523.00000	496,000	12.73		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		44.00000	52,000	12.73		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		480.00000	455,000	12.63		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		51.00000	61,000	12.63		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		566.00000	537,000	12.84		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		37.00000	43,000	12.84		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			7.60980	7.56540				0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.72060	7.67520				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		334.00000	374,000	16.38		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		19.00000	14,000	16.38		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		291.00000	329,000	16.01		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		26.00000	19,000	16.01	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		380.00000	420,000	16.75	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		15.00000	10,000	16.75	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		628.00000	666,000	14.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		53.00000	45,000	14.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		587.00000	624,000	14.48	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		62.00000	53,000	14.48	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		670.00000	708,000	14.52	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		45.00000	37,000	14.52	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			14,166.03000	14,195.33000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,355.79000	14,387.00000			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		5,953.00000	5,660,000	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		5,953.00000	5,660,000	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		5,953.00000	5,660,000	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		8,870.00000	8,558,000		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		8,870.00000	8,558,000		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		8,870.00000	8,558,000		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			1.08810	1.09200			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.10490	1.10870			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		437.00000	400,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		17.00000	19,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		110.00000	91,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		190.00000	210,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		923.00000	885,000	18.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		3.00000	4,000	18.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		695.00000	674,000	13.89	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		108.00000	125,000	13.89	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		384.00000	376,000	14.46	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		297.00000	327,000	14.46	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		1,114.00000	1,082,000	13.58	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		27.00000	33,000	13.58	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>127,680,790.40</b>	<b>15,914</b>	<b>394,344</b>
<b>Total Options</b>							<b>480,000.00</b>	<b>3,000</b>	<b>177,325</b>
<b>Grand Total:</b>							<b>128,160,790.40</b>	<b>18,914</b>	<b>571,669</b>