



# Currency Derivatives Daily MTM Report

Daily summary for: 02/03/2011

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			6.90400	6.96090			166,931,816.00	24,179	212,095
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99790	7.05540			30,587,820.90	4,371	76,574
\$ / R	On	19/09/2011	Foreign Exchange Future			7.10160	7.15960			2,606,287.20	367	13,015
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19970	7.25870			0.00	0	970
\$ / R	On	19/03/2012	Foreign Exchange Future			7.30780	7.36790			0.00	0	277
<b>Total \$ / R Future</b>										<b>200,125,924.10</b>	<b>28,917</b>	<b>302,931</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	23.39	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,039.00000	1,096,000	23.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	23.85	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,089.00000	1,146,000	23.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	22.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		989.00000	1,046,000	22.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,539.00000	1,596,000	27.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	27.98	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,539.00000	3,596,000	40.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	40.08	0.00	0	30,000

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	Put		345.00000	399,000	16.98	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		6.00000	3,000	16.98	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,439.00000	1,496,000	27.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	27.06	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		540.00000	597,000	18.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		1.00000	1,000	18.81	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		590.00000	646,000	19.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		1.00000	0,000	19.27	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		640.00000	696,000	19.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		1.00000	0,000	19.73	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		298.00000	351,000	16.52	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		9.00000	5,000	16.52	20,000.00	4,000	7,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		166.00000	211,000	15.15	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		27.00000	15,000	15.15	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		442.00000	497,000	17.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		3.00000	1,000	17.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		208.00000	256,000	15.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		19.00000	10,000	15.61	0.00	0	100
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		393.00000	448,000	17.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		4.00000	2,000	17.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		13.00000	7,000	16.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		252.00000	303,000	16.06	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		29.00000	44,000	13.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		140.00000	98,000	13.60	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		93.00000	130,000	14.23	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	7.00	Call		54.00000	34,000	14.23	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		100.00000	87,000	16.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		495.00000	539,000	16.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		91.00000	79,000	16.67	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		536.00000	581,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		110.00000	96,000	16.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		455.00000	498,000	16.17	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		436.00000	391,000	14.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		81.00000	93,000	14.44	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		306.00000	343,000	15.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		161.00000	141,000	15.16	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		210.00000	241,000	14.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		215.00000	189,000	14.41	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		984.00000	1,036,000	19.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		39.00000	34,000	19.18	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		799.00000	849,000	18.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		54.00000	47,000	18.18	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		341.00000	380,000	15.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		146.00000	128,000	15.41	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		133.00000	116,000	15.67	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		378.00000	418,000	15.67	0.00	0	200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		241.00000	274,000	14.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		196.00000	172,000	14.66	0.00	0	650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		107.00000	97,000	18.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		997.00000	1,045,000	18.17	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	8.10	Call		101.00000	92,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,041.00000	1,090,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		113.00000	102,000	17.98	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		953.00000	1,000,000	17.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		781.00000	826,000	17.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		141.00000	128,000	17.23	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		229.00000	209,000	15.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		469.00000	507,000	15.73	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		513.00000	472,000	14.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		153.00000	170,000	14.46	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		450.00000	412,000	14.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		190.00000	210,000	14.51	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		505.00000	544,000	15.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		215.00000	196,000	15.91	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		619.00000	661,000	16.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		179.00000	163,000	16.48	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		348.00000	325,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		439.00000	475,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		331.00000	309,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		472.00000	509,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		366.00000	342,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		407.00000	442,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		617.00000	582,000	14.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		285.00000	310,000	14.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		590.00000	556,000	14.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		308.00000	334,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		646.00000	610,000	14.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		264.00000	288,000	14.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		638.00000	602,000	14.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		270.00000	294,000	14.75	0.00	0	1,000
<b>Total \$ / R Option</b>										<b>20,000.00</b>	<b>4,000</b>	<b>168,933</b>
<b>Total \$ / R</b>										<b>200,145,924.10</b>	<b>32,917</b>	<b>471,864</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.90400	6.96090			1,726,000.00	250	70
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.99790	7.05540			3,358,992.00	480	280
<b>Total \$ / R MAXI Future</b>										<b>5,084,992.00</b>	<b>730</b>	<b>350</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		5,371.00000	3,357,000	14.23	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		9,281.00000	12,957,000	14.23	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		3,813.00000	2,290,000	14.69	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		12,723.00000	16,890,000	14.69	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		7,439.00000	4,844,000	13.77	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		6,349.00000	9,444,000	13.77	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		21,530.00000	18,938,000	14.41	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		20,990.00000	24,148,000	14.41	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		19,554.00000	17,166,000	14.66	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		24,014.00000	27,376,000	14.66	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		24,140.00000	20,889,000	14.16	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		18,600.00000	21,099,000	14.16	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		12,103.00000	10,549,000	15.92	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		41,563.00000	45,759,000	15.92	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total \$ / R MAXI</b>										<b>5,084,992.00</b>	<b>730</b>	<b>410</b>
£ / R	On	14/03/2011	Foreign Exchange Future			11.25870	11.34100			0.00	0	30,600
£ / R	On	13/06/2011	Foreign Exchange Future			11.39960	11.48240			0.00	0	2,997
£ / R	On	19/09/2011	Foreign Exchange Future			11.54750	11.63120			0.00	0	2,507
£ / R	On	19/12/2011	Foreign Exchange Future			11.68200	11.76640			0.00	0	87
<b>Total £ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>36,191</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		16.00000	9,000	16.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		475.00000	550,000	16.47	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		13.00000	7,000	16.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		522.00000	598,000	16.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		20.00000	11,000	16.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		429.00000	502,000	16.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		182.00000	237,000	14.31	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		73.00000	46,000	14.31	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,210.00000	1,291,000	21.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		1.00000	0,000	21.11	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		666.00000	744,000	17.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		7.00000	3,000	17.71	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	22.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,341.00000	3,259,000	22.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	32.77	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		4,041.00000	3,959,000	32.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		216.00000	187,000	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		584.00000	637,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		203.00000	175,000	15.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		621.00000	675,000	15.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		231.00000	200,000	14.88	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		549.00000	600,000	14.88	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		818.00000	749,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		86.00000	99,000	13.93	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		329.00000	365,000	14.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		361.00000	315,000	14.05	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		316.00000	277,000	14.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		384.00000	427,000	14.28	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		190.00000	164,000	15.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		658.00000	714,000	15.24	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		565.00000	517,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		434.00000	470,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		540.00000	493,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		459.00000	496,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		591.00000	541,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		410.00000	444,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		495.00000	454,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		514.00000	557,000	14.66	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		343.00000	311,000	15.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		812.00000	864,000	15.53	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		664.00000	623,000	14.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		548.00000	591,000	14.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		642.00000	600,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		576.00000	618,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		689.00000	647,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		523.00000	565,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		463.00000	430,000	15.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		897.00000	948,000	15.44	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>0.00</b>	<b>0</b>	<b>40,249</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08450	0.08480			0.00	0	438
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08570	0.08610			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		39.00000	29,000	18.22	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		259.00000	279,000	18.22	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	24.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,220.00000	1,250,000	24.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		780.00000	750,000	16.90	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	16.90	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		354.00000	330,000	16.25	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		244.00000	260,000	16.25	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		88.00000	81,000	19.66	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		978.00000	1,011,000	19.66	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,126.00000	1,088,000	16.11	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		16.00000	18,000	16.11	0.00	0	0
<b>Total ¥ / 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 ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>1,011</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.56880	9.63240			306,201.60	32	17,466
€ / R	On	13/06/2011	Foreign Exchange Future			9.68690	9.75060			968,690.00	100	8,089
€ / R	On	19/09/2011	Foreign Exchange Future			9.81010	9.87380			0.00	0	3,161
€ / R	On	19/12/2011	Foreign Exchange Future			9.92210	9.98690			0.00	0	0
<b>Total € / R Future</b>										<b>1,274,891.60</b>	<b>132</b>	<b>28,716</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		40.00000	24,000	14.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		208.00000	255,000	14.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		31.00000	18,000	14.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		249.00000	299,000	14.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		52.00000	32,000	13.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		170.00000	213,000	13.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		49.00000	58,000	12.76	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		181.00000	127,000	12.76	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		770.00000	832,000	19.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		2.00000	1,000	19.03	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		869.00000	932,000	19.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	19.82	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		476.00000	535,000	16.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		8.00000	4,000	16.65	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		113.00000	73,000	12.69	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		81.00000	104,000	12.69	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		382.00000	439,000	15.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		14.00000	8,000	15.86	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		261.00000	227,000	13.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		310.00000	340,000	13.55	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		242.00000	210,000	13.74	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		341.00000	373,000	13.74	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		281.00000	245,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		280.00000	308,000	13.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		512.00000	472,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		288.00000	312,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		484.00000	446,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		310.00000	336,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		542.00000	500,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		268.00000	290,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		581.00000	540,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		394.00000	418,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		555.00000	515,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		418.00000	443,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		608.00000	566,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		371.00000	394,000	13.55	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>1,274,891.60</b>	<b>132</b>	<b>62,690</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.00420	7.07710			469,281.40	67	8,189
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.01810	7.09080			2,701,968.50	385	10,103
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.03290	7.10460			0.00	0	5,840
<b>Total AU\$ / R Future</b>										<b>3,171,249.90</b>	<b>452</b>	<b>24,132</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		379.00000	306,000	12.36	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		2.00000	2,000	12.36	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		330.00000	257,000	11.94	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		3.00000	3,000	11.94	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		428.00000	355,000	12.79	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		1.00000	1,000	12.79	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		490.00000	423,000	12.69	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		49.00000	55,000	12.69	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		447.00000	381,000	12.34	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		56.00000	63,000	12.34	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		534.00000	467,000	13.04	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		43.00000	49,000	13.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		550.00000	491,000	12.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		95.00000	108,000	12.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		509.00000	452,000	12.38	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		104.00000	119,000	12.38	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		591.00000	531,000	12.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		86.00000	98,000	12.85	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>3,171,249.90</b>	<b>452</b>	<b>24,132</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.10300	7.15160			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.18460	7.23320			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		132.00000	96,000	12.93	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		30.00000	43,000	12.93	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		97.00000	66,000	12.62		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		45.00000	63,000	12.62		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		171.00000	131,000	13.24		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		19.00000	28,000	13.24		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		399.00000	358,000	12.15		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		66.00000	73,000	12.15		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		360.00000	321,000	12.01		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		77.00000	86,000	12.01		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		438.00000	397,000	12.28		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		55.00000	62,000	12.28		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			7.48290	7.49180				0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.59100	7.59980				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		256.00000	246,000	15.43		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		14.00000	13,000	15.43		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		213.00000	203,000	15.06		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		21.00000	20,000	15.06		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		301.00000	292,000	15.80		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		9.00000	9,000	15.80		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		561.00000	552,000	14.57		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		61.00000	61,000	14.57		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		521.00000	512,000	14.53		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	7.15	Put		71.00000	71,000	14.53	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		601.00000	593,000	14.61	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		51.00000	52,000	14.61	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			13,780.15000	13,877.21000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,967.07000	14,066.12000			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		2,772.00000	1,802,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		2,772.00000	1,801,000	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		2,772.00000	1,802,000	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		5,661.00000	4,671,000		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		5,661.00000	4,671,000		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		5,661.00000	4,671,000		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			1.05060	1.05980			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06720	1.07630			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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		160.00000	102,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		62.00000	96,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		13.00000	5,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		415.00000	499,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		603.00000	511,000	16.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		5.00000	5,000	16.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		458.00000	402,000	13.76		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		195.00000	230,000	13.76		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		237.00000	205,000	15.01		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		474.00000	533,000	15.01		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		820.00000	743,000	13.35		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		57.00000	71,000	13.35		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>209,657,057.60</b>	<b>30,231</b>	<b>395,122</b>
<b>Total Options</b>								<b>20,000.00</b>	<b>4,000</b>	<b>207,025</b>
<b>Grand Total:</b>								<b>209,677,057.60</b>	<b>34,231</b>	<b>602,147</b>