



# Currency Derivatives Daily MTM Report

Daily summary for: 09/03/2011

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			6.87460	6.92510			167,616,497.20	24,382	205,083
\$ / R	On	13/06/2011	Foreign Exchange Future			6.96850	7.01950			119,112,570.50	17,093	83,297
\$ / R	On	19/09/2011	Foreign Exchange Future			7.07150	7.12450			5,600,628.00	792	13,993
\$ / R	On	19/12/2011	Foreign Exchange Future			7.17120	7.22740			1,290,816.00	180	890
\$ / R	On	19/03/2012	Foreign Exchange Future			7.28110	7.33990			0.00	0	277
<b>Total \$ / R Future</b>										<b>293,620,511.70</b>	<b>42,447</b>	<b>303,540</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	27.63	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,075.00000	1,125,000	27.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	28.31	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,125.00000	1,175,000	28.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	26.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,025.00000	1,075,000	26.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,575.00000	1,625,000	34.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	34.39	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,575.00000	3,625,000	46.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	46.75	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		376.00000	425,000	18.17	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		1.00000	0,000	18.17	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,475.00000	1,525,000	33.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	33.04	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		575.00000	625,000	20.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		0.00000	0,000	20.87	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		625.00000	675,000	21.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		0.00000	0,000	21.55	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		675.00000	725,000	22.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		0.00000	0,000	22.22	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		326.00000	375,000	17.49	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		1.00000	0,000	17.49	0.00	0	7,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		181.00000	227,000	15.46	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		6.00000	2,000	15.46	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		475.00000	525,000	19.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		0.00000	0,000	19.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		228.00000	276,000	16.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		3.00000	1,000	16.14	0.00	0	100
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		425.00000	475,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		2.00000	0,000	16.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		277.00000	325,000	16.82	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		17.00000	27,000	12.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		92.00000	52,000	12.08	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		96.00000	133,000	14.11	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		21.00000	8,000	14.11	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		84.00000	74,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		515.00000	556,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		76.00000	67,000	16.74	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		557.00000	599,000	16.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		93.00000	82,000	16.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		474.00000	514,000	16.22	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		401.00000	362,000	14.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		82.00000	94,000	14.32	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		321.00000	355,000	15.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		140.00000	123,000	15.19	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		221.00000	250,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		190.00000	168,000	14.42	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,012.00000	1,059,000	19.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		31.00000	27,000	19.31	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		824.00000	871,000	18.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		43.00000	39,000	18.28	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		357.00000	393,000	15.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		126.00000	111,000	15.45	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		114.00000	101,000	15.70	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		395.00000	433,000	15.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		253.00000	284,000	14.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		172.00000	152,000	14.67	0.00	0	650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		98.00000	92,000	18.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,024.00000	1,071,000	18.56	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		93.00000	87,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,069.00000	1,116,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		103.00000	97,000	18.36	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		979.00000	1,026,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		806.00000	850,000	17.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		130.00000	121,000	17.56	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		213.00000	196,000	15.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		489.00000	525,000	15.95	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		485.00000	451,000	14.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		161.00000	180,000	14.65	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		423.00000	390,000	14.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		199.00000	219,000	14.61	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		526.00000	563,000	16.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		200.00000	184,000	16.15	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		642.00000	682,000	16.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		166.00000	153,000	16.75	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		334.00000	314,000	15.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		457.00000	493,000	15.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		317.00000	298,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		490.00000	527,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		352.00000	330,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		425.00000	459,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		599.00000	568,000	15.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		295.00000	323,000	15.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		572.00000	542,000	15.04	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		318.00000	347,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		627.00000	595,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		273.00000	300,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		619.00000	587,000	14.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		279.00000	306,000	14.97	0.00	0	1,000
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>168,733</b>
<b>Total \$ / R</b>										<b>293,620,511.70</b>	<b>42,447</b>	<b>472,273</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.87460	6.92510			0.00	0	70
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.96850	7.01950			0.00	0	330
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>400</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		2,096.00000	795,000	14.11	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		9,586.00000	13,335,000	14.11	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		1,178.00000	390,000	14.79	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		13,668.00000	17,930,000	14.79	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		3,593.00000	1,570,000	13.44	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		6,083.00000	9,110,000	13.44	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		19,030.00000	16,848,000	14.42	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		22,080.00000	24,998,000	14.42	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		17,174.00000	15,186,000	14.67	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		25,224.00000	28,336,000	14.67	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		21,076.00000	18,690,000	14.16	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		19,126.00000	21,840,000	14.16	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		10,294.00000	9,083,000	15.96	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		43,344.00000	47,233,000	15.96	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>0.00</b>	<b>0</b>	<b>460</b>
£ / R	On	14/03/2011	Foreign Exchange Future			11.12140	11.17820			15,158,468.20	1,363	29,472
£ / R	On	13/06/2011	Foreign Exchange Future			11.26100	11.31820			2,905,338.00	258	4,187
£ / R	On	19/09/2011	Foreign Exchange Future			11.40640	11.46680			718,603.20	63	2,669
£ / R	On	19/12/2011	Foreign Exchange Future			11.54220	11.60860			0.00	0	87
<b>Total £ / R Future</b>										<b>18,782,409.40</b>	<b>1,684</b>	<b>36,415</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		1.00000	0,000	17.50	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		623.00000	679,000	17.50	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		0.00000	0,000	17.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		672.00000	729,000	17.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		1.00000	0,000	17.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		573.00000	629,000	17.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		283.00000	333,000	14.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		11.00000	4,000	14.71	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,372.00000	1,429,000	23.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		0.00000	0,000	23.48	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		822.00000	879,000	19.09	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		0.00000	0,000	19.09	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.41	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,178.00000	3,121,000	17.41	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	19.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		3,878.00000	3,821,000	19.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		155.00000	135,000	15.02	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		687.00000	724,000	15.02	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		144.00000	126,000	15.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		726.00000	765,000	15.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		166.00000	146,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		648.00000	685,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		672.00000	626,000	13.53	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		104.00000	115,000	13.53	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		400.00000	429,000	14.02	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		268.00000	240,000	14.02	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		234.00000	208,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		466.00000	497,000	14.27	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		135.00000	117,000	15.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		767.00000	806,000	15.26	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		466.00000	437,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		499.00000	531,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		446.00000	419,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		529.00000	563,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		486.00000	457,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		469.00000	501,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		410.00000	384,000	14.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		593.00000	628,000	14.80	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		279.00000	259,000	15.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		912.00000	953,000	15.71	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		581.00000	549,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		622.00000	657,000	14.73	0.00	0	0

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£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		561.00000	531,000	14.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		652.00000	689,000	14.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		601.00000	569,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		592.00000	627,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		401.00000	377,000	15.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		992.00000	1,035,000	15.63	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>18,782,409.40</b>	<b>1,684</b>	<b>40,473</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08310	0.08360			1,329.60	16	400
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08480			0.00	0	573
<b>Total ¥ / R Future</b>										<b>1,329.60</b>	<b>16</b>	<b>973</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		5.00000	3,000	21.13	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		345.00000	393,000	21.13	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	29.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,340.00000	1,390,000	29.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		660.00000	610,000	18.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	18.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		279.00000	251,000	16.45	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		299.00000	321,000	16.45	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		64.00000	56,000	20.10	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,084.00000	1,126,000	20.10	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,000.00000	951,000	15.79	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		20.00000	21,000	15.79	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>1,329.60</b>	<b>16</b>	<b>973</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.55850	9.60480			7,168,875.00	750	17,199
€ / R	On	13/06/2011	Foreign Exchange Future			9.67490	9.72120			7,256,175.00	750	8,958
€ / R	On	19/09/2011	Foreign Exchange Future			9.79420	9.84230			0.00	0	3,261
€ / R	On	19/12/2011	Foreign Exchange Future			9.90480	9.95750			0.00	0	0
<b>Total € / R Future</b>										<b>14,425,050.00</b>	<b>1,500</b>	<b>29,418</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		12.00000	5,000	14.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		207.00000	247,000	14.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		8.00000	3,000	14.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		253.00000	295,000	14.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		19.00000	8,000	13.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		164.00000	200,000	13.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		25.00000	30,000	12.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		130.00000	88,000	12.17	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		795.00000	842,000	20.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		0.00000	0,000	20.12	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		895.00000	942,000	21.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	21.12	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		496.00000	542,000	17.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		1.00000	0,000	17.12	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		63.00000	36,000	12.11	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		58.00000	78,000	12.11	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		397.00000	443,000	16.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		2.00000	1,000	16.11	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		235.00000	211,000	13.49	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		314.00000	336,000	13.49	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		218.00000	194,000	13.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		347.00000	369,000	13.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		254.00000	228,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		283.00000	303,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		491.00000	459,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		299.00000	315,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		464.00000	433,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		322.00000	339,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		519.00000	487,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		277.00000	293,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		562.00000	530,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		405.00000	425,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		537.00000	505,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		430.00000	450,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		588.00000	555,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		381.00000	400,000	13.68	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>14,425,050.00</b>	<b>1,500</b>	<b>63,392</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.94240	6.96290			1,735,600.00	250	7,349
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.95740	6.97760			173,935.00	25	10,408
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.97220	6.99430			0.00	0	6,140
<b>Total AU\$ / R Future</b>										<b>1,909,535.00</b>	<b>275</b>	<b>23,897</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		263.00000	243,000	13.65	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		0.00000	1,000	13.65	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		214.00000	194,000	12.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		1.00000	2,000	12.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		313.00000	293,000	14.45	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		0.00000	1,000	14.45	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		387.00000	367,000	12.33	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		59.00000	60,000	12.33	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		346.00000	326,000	11.97	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		68.00000	69,000	11.97	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		429.00000	409,000	12.69	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		51.00000	52,000	12.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		456.00000	440,000	12.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		112.00000	118,000	12.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		418.00000	402,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		124.00000	130,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		496.00000	479,000	12.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		102.00000	107,000	12.68	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>1,909,535.00</b>	<b>275</b>	<b>23,897</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.09110	7.11370			0.00	0	1,641
CAD/ R On 13/06/2011 Foreign Exchange Future			7.17330	7.19560			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>1,641</b>
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		82.00000	62,000	11.62	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		18.00000	21,000	11.62	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		49.00000	32,000	11.01	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		35.00000	41,000	11.01	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		123.00000	101,000	12.23	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		9.00000	10,000	12.23	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		371.00000	354,000	12.96	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		75.00000	81,000	12.96	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		334.00000	318,000	12.81	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		88.00000	95,000	12.81	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		409.00000	392,000	13.11	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		63.00000	69,000	13.11	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>1,641</b>
CHF / R	On	14/03/2011	Foreign Exchange Future			7.40890	7.40630			0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Future			7.51510	7.51220			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		164.00000	163,000	13.34	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		8.00000	4,000	13.34	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		122.00000	119,000	13.14	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		16.00000	10,000	13.14	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		210.00000	211,000	13.53	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		4.00000	2,000	13.53	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		484.00000	484,000	14.44	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		72.00000	69,000	14.44	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		446.00000	446,000	14.38	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		84.00000	81,000	14.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		523.00000	524,000	14.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		61.00000	59,000	14.50	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			13,715.62000	13,793.43000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,903.79000	13,981.79000			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		1,934.00000	1,156,000	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		1,934.00000	1,156,000	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		1,934.00000	1,156,000	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		4,818.00000	4,038,000		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		4,818.00000	4,038,000		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		4,818.00000	4,038,000		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			1.04800	1.05440			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06540	1.07180			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		99.00000	54,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		55.00000	74,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		4.00000	2,000	20.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		460.00000	522,000	20.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		546.00000	481,000	19.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		2.00000	1,000	19.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		418.00000	380,000	13.71		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		200.00000	226,000	13.71		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		208.00000	187,000	14.97		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		490.00000	533,000	14.97		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		775.00000	722,000	13.37		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		57.00000	68,000	13.37		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>328,738,835.70</b>	<b>45,922</b>	<b>396,284</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>206,825</b>
<b>Grand Total:</b>								<b>328,738,835.70</b>	<b>45,922</b>	<b>603,109</b>