

# Currency Derivatives Daily MTM Report

Daily summary for: 14/03/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011			6.90640	6.91660			458,032,448.00	66,320	0
\$ / R	On	13/06/2011			6.95550	7.00820			354,125,371.50	50,913	395,196
\$ / R	On	19/09/2011			7.05660	7.11190			114,211,071.00	16,185	53,691
\$ / R	On	19/12/2011			7.15810	7.21210			0.00	0	1,875
\$ / R	On	19/03/2012			7.26380	7.32250			0.00	0	277
<b>Total \$ / R Future</b>									<b>926,368,890.50</b>	<b>133,418</b>	<b>451,039</b>
\$ / R	On	14/03/2011	8.00	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	8.00	Put		1,083.00000	1,094,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	8.05	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	8.05	Put		1,133.00000	1,144,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	7.95	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	7.95	Put		1,033.00000	1,044,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	8.50	Put		1,583.00000	1,594,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	8.50	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	10.50	Put		3,583.00000	3,594,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	10.50	Call		0.00000	0,000	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	14/03/2011	Foreign Exchange Option	7.30	Put		383.00000	394,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,483.00000	1,494,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		583.00000	594,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		633.00000	644,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		683.00000	694,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		333.00000	344,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		183.00000	194,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		483.00000	494,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		233.00000	244,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		433.00000	444,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		0.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		283.00000	294,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		7.00000	0,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		74.00000	56,000	13.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		88.00000	94,000	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	14/03/2011	Foreign Exchange Option	7.00	Call		5.00000	0,000	13.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		77.00000	65,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		519.00000	560,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		70.00000	59,000	16.56	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		562.00000	604,000	16.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		86.00000	72,000	16.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		478.00000	517,000	16.03	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		389.00000	346,000	14.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		81.00000	91,000	14.15	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		322.00000	356,000	14.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		130.00000	111,000	14.97	5,550.00	50	2,190
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		221.00000	249,000	14.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		179.00000	154,000	14.18	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,020.00000	1,068,000	19.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		28.00000	23,000	19.20	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		831.00000	878,000	18.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		39.00000	33,000	18.14	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		359.00000	394,000	15.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		117.00000	99,000	15.23	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		105.00000	89,000	15.50	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		397.00000	434,000	15.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		253.00000	283,000	14.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		161.00000	138,000	14.44	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		191.00000	217,000	13.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		199.00000	172,000	13.91	0.00	0	150

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	8.05	Call		93.00000	84,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,031.00000	1,077,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		88.00000	80,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,076.00000	1,123,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		98.00000	89,000	18.22	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		986.00000	1,032,000	18.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		812.00000	855,000	17.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		124.00000	112,000	17.44	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		205.00000	185,000	15.86	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		493.00000	528,000	15.86	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		472.00000	434,000	14.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		160.00000	177,000	14.48	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		411.00000	375,000	14.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		199.00000	218,000	14.48	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		530.00000	567,000	16.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		192.00000	174,000	16.06	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		646.00000	686,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		158.00000	143,000	16.65	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		539.00000	499,000	14.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		127.00000	142,000	14.48	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		321.00000	301,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		459.00000	493,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		305.00000	286,000	15.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		493.00000	528,000	15.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		338.00000	317,000	15.22	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	7.30	Put		426.00000	459,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		587.00000	551,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		301.00000	323,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		560.00000	525,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		324.00000	347,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		615.00000	578,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		279.00000	300,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		607.00000	571,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		285.00000	307,000	14.86	0.00	0	1,000
<b>Total \$ / R Option</b>										<b>5,550.00</b>	<b>50</b>	<b>57,640</b>
<b>Total \$ / R</b>										<b>926,374,440.50</b>	<b>133,468</b>	<b>508,679</b>
\$ / R MAXOn	14/03/2011	Foreign Exchange Future			6.90640	6.91660				0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Future			6.95550	7.00820				208,665.00	30	320
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			7.05660	7.11190				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>208,665.00</b>	<b>30</b>	<b>320</b>
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Call			545.00000	0,000	13.49	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put			8,885.00000	9,360,000	13.49	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call			170.00000	0,000	13.49	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put			13,510.00000	14,360,000	13.49	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call			1,533.00000	0,000	13.49	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put			4,873.00000	4,360,000	13.49	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			17,911.00000	15,403,000	14.18	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			22,091.00000	24,853,000	14.18	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			16,108.00000	13,801,000	14.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		25,288.00000	28,251,000	14.44		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		19,908.00000	17,188,000	13.91		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		19,088.00000	21,638,000	13.91		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		9,501.00000	8,024,000	15.76		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		43,681.00000	47,474,000	15.76		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		30,431.00000	27,697,000	14.68		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		29,241.00000	32,037,000	14.68		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		28,466.00000	25,881,000	14.88		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		32,276.00000	35,221,000	14.88		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		32,888.00000	29,645,000	14.48		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		26,698.00000	28,985,000	14.48		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total \$ / R MAXI</b>										<b>208,665.00</b>	<b>30</b>	<b>380</b>
£ / R	On 14/03/2011	Foreign Exchange Future			11.12730	11.08250				185,636,745.90	16,683	0
£ / R	On 13/06/2011	Foreign Exchange Future			11.20900	11.21780				52,502,956.00	4,684	17,204
£ / R	On 19/09/2011	Foreign Exchange Future			11.35400	11.36550				124,894,000.00	11,000	17,750
£ / R	On 19/12/2011	Foreign Exchange Future			11.49660	11.50360				0.00	0	87
<b>Total £ / R Future</b>										<b>363,033,701.90</b>	<b>32,367</b>	<b>35,041</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		0.00000	0,000	12.89		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		718.00000	673,000	12.89		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		0.00000	0,000	12.89		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		768.00000	723,000	12.89		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		0.00000	0,000	12.89		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		668.00000	623,000	12.89		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	11.45	Put		368.00000	323,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		0.00000	0,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,468.00000	1,423,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		0.00000	0,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		918.00000	873,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		0.00000	0,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1.00000	0,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,083.00000	3,127,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		1.00000	0,000	12.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		3,783.00000	3,827,000	12.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		121.00000	107,000	14.56	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		753.00000	748,000	14.56	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		112.00000	98,000	14.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		794.00000	789,000	14.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		130.00000	116,000	14.47	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		712.00000	707,000	14.47	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		589.00000	580,000	13.50	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		121.00000	121,000	13.50	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		451.00000	447,000	13.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		219.00000	206,000	13.84	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		189.00000	176,000	14.02	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		521.00000	517,000	14.02	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		104.00000	90,000	14.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		836.00000	831,000	14.74	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		416.00000	406,000	14.50	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	11.50	Put		551.00000	552,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		398.00000	388,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		583.00000	584,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		434.00000	425,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		519.00000	521,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		364.00000	353,000	14.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		649.00000	649,000	14.76	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		245.00000	232,000	15.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		980.00000	978,000	15.55	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		525.00000	510,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		671.00000	663,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		507.00000	492,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		703.00000	695,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		544.00000	529,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		640.00000	632,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		358.00000	341,000	15.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,054.00000	1,044,000	15.27	0.00	0	250
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>770</b>
<b>Total £ / R</b>										<b>363,033,701.90</b>	<b>32,367</b>	<b>35,811</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08436	0.08420			33,744.40	400	0
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08510	0.08540			69,782.00	820	1,003
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08640	0.08680			0.00	0	0
<b>Total ¥ / R Future</b>										<b>103,526.40</b>	<b>1,220</b>	<b>1,003</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		2.00000	0,000	15.64	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	0.09	Put	282.00000	264,000	15.64	0.00	0	0
¥ / R	On	14/03/2011		Foreign Exchange Option	0.10	Call	0.00000	0,000	15.64	0.00	0	0
¥ / R	On	14/03/2011		Foreign Exchange Option	0.10	Put	1,280.00000	1,264,000	15.64	0.00	0	0
¥ / R	On	14/03/2011		Foreign Exchange Option	0.08	Call	720.00000	736,000	15.64	0.00	0	0
¥ / R	On	14/03/2011		Foreign Exchange Option	0.08	Put	0.00000	0,000	15.64	0.00	0	0
¥ / R	On	13/06/2011		Foreign Exchange Option	0.09	Call	294.00000	273,000	15.83	0.00	0	0
¥ / R	On	13/06/2011		Foreign Exchange Option	0.09	Put	254.00000	263,000	15.83	0.00	0	0
¥ / R	On	13/06/2011		Foreign Exchange Option	0.10	Call	64.00000	56,000	19.42	0.00	0	0
¥ / R	On	13/06/2011		Foreign Exchange Option	0.10	Put	1,024.00000	1,046,000	19.42	0.00	0	0
¥ / R	On	13/06/2011		Foreign Exchange Option	0.08	Call	1,054.00000	1,023,000	15.48	0.00	0	0
¥ / R	On	13/06/2011		Foreign Exchange Option	0.08	Put	14.00000	13,000	15.48	0.00	0	0
¥ / R	On	19/09/2011		Foreign Exchange Option	0.08	Call	796.00000	760,000	14.70	0.00	0	0
¥ / R	On	19/09/2011		Foreign Exchange Option	0.08	Put	116.00000	120,000	14.70	0.00	0	0
¥ / R	On	19/09/2011		Foreign Exchange Option	0.09	Call	305.00000	288,000	17.58	0.00	0	0
¥ / R	On	19/09/2011		Foreign Exchange Option	0.09	Put	625.00000	648,000	17.58	0.00	0	0
¥ / R	On	19/09/2011		Foreign Exchange Option	0.07	Call	1,689.00000	1,649,000	15.22	0.00	0	0
¥ / R	On	19/09/2011		Foreign Exchange Option	0.07	Put	9.00000	9,000	15.22	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>103,526.40</b>	<b>1,220</b>	<b>1,003</b>
€ / R	On	14/03/2011		Foreign Exchange Future			9.63940	9.55570		111,257,954.80	11,542	0
€ / R	On	13/06/2011		Foreign Exchange Future			9.70220	9.66960		15,377,987.00	1,585	12,051
€ / R	On	19/09/2011		Foreign Exchange Future			9.82040	9.78960		83,178,788.00	8,470	14,009
€ / R	On	19/12/2011		Foreign Exchange Future			9.93500	9.90120		0.00	0	300
<b>Total € / R Future</b>										<b>209,814,729.80</b>	<b>21,597</b>	<b>26,360</b>

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	9.80	Call		1.00000	0,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		245.00000	161,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		0.00000	0,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		294.00000	211,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		2.00000	0,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		196.00000	111,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		15.00000	0,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		71.00000	139,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		844.00000	761,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		0.00000	0,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		944.00000	861,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		544.00000	461,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		0.00000	0,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		20.00000	39,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		64.00000	0,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		444.00000	361,000	12.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		0.00000	0,000	12.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		204.00000	206,000	12.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		334.00000	304,000	12.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		188.00000	189,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		368.00000	337,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		221.00000	225,000	12.80	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		301.00000	273,000	12.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		451.00000	465,000	13.39	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	9.65	Put		311.00000	295,000	13.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		425.00000	438,000	13.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		335.00000	318,000	13.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		479.00000	493,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		289.00000	273,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		525.00000	546,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		424.00000	411,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		500.00000	521,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		449.00000	436,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		550.00000	572,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		399.00000	387,000	13.78	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total € / R</b>										<b>209,814,729.80</b>	<b>21,597</b>	<b>26,360</b>
ANY DAY	On	18/03/2011	Foreign Exchange Future			6.86520	6.91810			0.00	91,244	524,280
<b>Total ANY DAY EXPIRY CAAB \$ Future</b>										<b>0.00</b>	<b>91,244</b>	<b>524,280</b>
ANY DAY	On	18/03/2011	Foreign Exchange Option	6.85	Call		90.00000	46,000	13.27	0.00	0	0
ANY DAY	On	18/03/2011	Foreign Exchange Option	6.85	Put		22.00000	31,000	13.27	0.00	0	0
ANY DAY	On	18/03/2011	Foreign Exchange Option	6.90	Call		58.00000	25,000	13.96	0.00	0	0
ANY DAY	On	18/03/2011	Foreign Exchange Option	6.90	Put		40.00000	60,000	13.96	0.00	0	0
ANY DAY	On	18/03/2011	Foreign Exchange Option	6.80	Call		129.00000	79,000	13.44	0.00	0	0
ANY DAY	On	18/03/2011	Foreign Exchange Option	6.80	Put		11.00000	14,000	13.44	0.00	0	0
<b>Total ANY DAY EXPIRY CAAB \$ Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ANY DAY EXPIRY CAAB \$</b>										<b>0.00</b>	<b>91,244</b>	<b>524,280</b>
ANY DAY	On	18/03/2011	Foreign Exchange Future			9.58790	9.55550			0.00	6,857	7,857

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY CAAC € Future</b>								<b>0.00</b>	<b>6,857</b>	<b>7,857</b>
ANY DAY On 18/03/2011		Foreign Exchange Option	9.60	Call	45.00000	44,000	12.49	0.00	0	0
ANY DAY On 18/03/2011		Foreign Exchange Option	9.60	Put	90.00000	56,000	12.49	0.00	0	0
ANY DAY On 18/03/2011		Foreign Exchange Option	9.65	Call	30.00000	27,000	13.02	0.00	0	0
ANY DAY On 18/03/2011		Foreign Exchange Option	9.65	Put	125.00000	89,000	13.02	0.00	0	0
ANY DAY On 18/03/2011		Foreign Exchange Option	9.55	Call	65.00000	72,000	12.83	0.00	0	0
ANY DAY On 18/03/2011		Foreign Exchange Option	9.55	Put	60.00000	34,000	12.83	0.00	0	0
<b>Total ANY DAY EXPIRY CAAC € Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ANY DAY EXPIRY CAAC €</b>								<b>0.00</b>	<b>6,857</b>	<b>7,857</b>
AU\$ / R On 14/03/2011		Foreign Exchange Future	6.96070		6.94540			25,852,039.80	3,714	0
AU\$ / R On 13/06/2011		Foreign Exchange Future	6.93150		6.95940			14,653,191.00	2,114	13,517
AU\$ / R On 19/09/2011		Foreign Exchange Future	6.94660		6.97530			0.00	0	8,470
<b>Total AU\$ / R Future</b>								<b>40,505,230.80</b>	<b>5,828</b>	<b>21,987</b>
AU\$ / R On 14/03/2011		Foreign Exchange Option	6.70	Call	245.00000	261,000	10.30	0.00	0	0
AU\$ / R On 14/03/2011		Foreign Exchange Option	6.70	Put	0.00000	0,000	10.30	0.00	0	0
AU\$ / R On 14/03/2011		Foreign Exchange Option	6.75	Call	196.00000	211,000	10.30	0.00	0	0
AU\$ / R On 14/03/2011		Foreign Exchange Option	6.75	Put	1.00000	0,000	10.30	0.00	0	0
AU\$ / R On 14/03/2011		Foreign Exchange Option	6.65	Call	295.00000	311,000	10.30	0.00	0	0
AU\$ / R On 14/03/2011		Foreign Exchange Option	6.65	Put	0.00000	0,000	10.30	0.00	0	0
AU\$ / R On 13/06/2011		Foreign Exchange Option	6.65	Call	364.00000	340,000	11.96	0.00	0	0
AU\$ / R On 13/06/2011		Foreign Exchange Option	6.65	Put	55.00000	59,000	11.96	0.00	0	0
AU\$ / R On 13/06/2011		Foreign Exchange Option	6.70	Call	322.00000	300,000	11.61	0.00	0	0
AU\$ / R On 13/06/2011		Foreign Exchange Option	6.70	Put	63.00000	69,000	11.61	0.00	0	0
AU\$ / R On 13/06/2011		Foreign Exchange Option	6.60	Call	406.00000	382,000	12.31	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 13/06/2011 Foreign Exchange Option	6.60	Put		47.00000	51,000	12.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		438.00000	415,000	12.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		113.00000	118,000	12.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		399.00000	378,000	11.97	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		124.00000	131,000	11.97	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		477.00000	454,000	12.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		102.00000	107,000	12.48	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>40,505,230.80</b>	<b>5,828</b>	<b>21,987</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.09010	7.07820			18,434,260.00	2,600	0
CAD/ R On 13/06/2011 Foreign Exchange Future			7.12150	7.15800			9,257,950.00	1,300	1,300
CAD/ R On 19/09/2011 Foreign Exchange Future			7.20610	7.24450			0.00	0	0
<b>Total CAD/ R Future</b>							<b>27,692,210.00</b>	<b>3,900</b>	<b>1,300</b>
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		40.00000	40,000	11.30	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		12.00000	0,000	11.30	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		15.00000	0,000	11.30	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		37.00000	10,000	11.30	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		81.00000	90,000	11.30	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		3.00000	0,000	11.30	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		339.00000	308,000	12.53	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		81.00000	87,000	12.53	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		303.00000	272,000	12.37	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		95.00000	101,000	12.37	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		377.00000	345,000	12.70	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	13/06/2011	Foreign Exchange Option	6.85	Put		69.00000	74,000	12.70	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		233.00000	213,000	11.31	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		239.00000	257,000	11.31	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		212.00000	194,000	11.43	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		268.00000	288,000	11.43	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		259.00000	234,000	11.19	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		215.00000	228,000	11.19	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>27,692,210.00</b>	<b>3,900</b>	<b>1,300</b>
CHF / R	On	14/03/2011	Foreign Exchange Future			7.45060	7.43490			0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Future			7.52450	7.53890			0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Future			7.63900	7.65540			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		185.00000	201,000	15.31	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		0.00000	0,000	15.31	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		137.00000	151,000	15.31	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		2.00000	0,000	15.31	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		235.00000	251,000	15.31	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		0.00000	0,000	15.31	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		502.00000	490,000	14.66	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		63.00000	66,000	14.66	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		463.00000	451,000	14.57	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		74.00000	77,000	14.57	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		542.00000	530,000	14.75	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	7.05	Put		53.00000	56,000	14.75	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		323.00000	312,000	14.48	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		318.00000	323,000	14.48	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		303.00000	292,000	14.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		348.00000	353,000	14.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		346.00000	336,000	14.44	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		291.00000	297,000	14.44	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			13,715.07000	13,756.65000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,916.27000	13,941.30000			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		1,567.00000	1,151,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		1.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		1,566.00000	1,151,000	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		1,567.00000	1,151,000	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		4,413.00000	4,163,000		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		4,413.00000	4,163,000		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		4,413.00000	4,163,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	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
<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			1.05160	1.05200				0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.06180	1.06910				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.08070	1.08810				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		53.00000	16,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		33.00000	0,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		0.00000	0,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		480.00000	484,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		520.00000	516,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		0.00000	0,000	13.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		393.00000	346,000	13.44		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		202.00000	228,000	13.44		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		190.00000	163,000	14.80		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		499.00000	545,000	14.80		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		747.00000	683,000	13.06		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		56.00000	65,000	13.06		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		405.00000	371,000	14.74		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		524.00000	564,000	14.74		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		257.00000	234,000	15.85		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		876.00000	927,000	15.85		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		641.00000	593,000	13.80		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		260.00000	286,000	13.80		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 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>1,567,726,954.40</b>	<b>296,461</b>	<b>1,069,187</b>
<b>Total Options</b>							<b>5,550.00</b>	<b>50</b>	<b>58,470</b>
<b>Grand Total:</b>							<b>1,567,732,504.40</b>	<b>296,511</b>	<b>1,127,657</b>