



# Currency Derivatives Daily MTM Report

Daily summary for: 31/01/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.22630	7.15770			253,599,772.20	35,094	232,493
\$ / R	On	13/06/2011	Foreign Exchange Future			7.32580	7.25570			49,053,556.80	6,696	54,582
\$ / R	On	19/09/2011	Foreign Exchange Future			7.43490	7.36260			29,739.60	4	12,055
\$ / R	On	19/12/2011	Foreign Exchange Future			7.54150	7.46630			0.00	0	190
<b>Total \$ / R Future</b>										<b>302,683,068.60</b>	<b>41,794</b>	<b>299,320</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		7.00000	9,000	17.88	4,500.00	500	30,107
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		849.00000	783,000	17.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		6.00000	7,000	18.12	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		898.00000	831,000	18.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		8.00000	11,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		800.00000	735,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,343.00000	1,276,000	20.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	2,000	20.30	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,342.00000	3,274,000	31.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.75	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		228.00000	183,000	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	14/03/2011	Foreign Exchange Option	7.30	Call		86.00000	109,000	14.50	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,244.00000	1,176,000	19.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	19.82	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		385.00000	328,000	15.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		43.00000	54,000	15.46	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		428.00000	369,000	15.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		36.00000	45,000	15.71	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		472.00000	412,000	15.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		30.00000	38,000	15.95	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		194.00000	152,000	14.26	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		102.00000	128,000	14.26	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		112.00000	86,000	14.48	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		170.00000	212,000	14.48	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		303.00000	251,000	14.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		61.00000	77,000	14.98	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		134.00000	104,000	14.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		142.00000	180,000	14.25	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		265.00000	216,000	14.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		73.00000	92,000	14.74	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		121.00000	150,000	14.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		163.00000	124,000	14.01	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		42.00000	31,000	15.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		350.00000	407,000	15.64	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		189.00000	213,000	15.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		383.00000	337,000	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	13/06/2011	Foreign Exchange Option	7.50	Call		175.00000	197,000	15.44	98,500.00	500	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		419.00000	371,000	15.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		205.00000	230,000	14.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		349.00000	304,000	14.99	304,000.00	1,000	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		619.00000	678,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		63.00000	52,000	14.83	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		228.00000	197,000	14.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		284.00000	323,000	14.59	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		163.00000	139,000	14.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		369.00000	415,000	14.67	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		0.00000	768,000	17.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	94,000	17.69	47,000.00	500	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		0.00000	599,000	16.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	125,000	16.79	125,000.00	1,000	1,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		165.00000	181,000	17.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		852.00000	796,000	17.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		156.00000	172,000	17.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		893.00000	837,000	17.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		173.00000	190,000	16.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		810.00000	755,000	16.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		0.00000	600,000	16.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		0.00000	235,000	16.19	658,000.00	2,800	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		0.00000	370,000	14.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		0.00000	335,000	14.97	938,000.00	2,800	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		476.00000	522,000	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	19/12/2011	Foreign Exchange Option	7.35	Put		360.00000	331,000	15.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		451.00000	496,000	15.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		385.00000	355,000	15.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		501.00000	549,000	15.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		335.00000	308,000	15.01	0.00	0	0
<b>Total \$ / R Option</b>										<b>2,175,000.00</b>	<b>9,100</b>	<b>180,012</b>
<b>Total \$ / R</b>										<b>304,858,068.60</b>	<b>50,894</b>	<b>479,332</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.22630	7.15770			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.32580	7.25570			0.00	0	20
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>145</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		23,529.00000	28,441,000	14.94	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		7,759.00000	5,811,000	14.94	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		20,161.00000	24,730,000	14.71	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		9,391.00000	7,100,000	14.71	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		27,133.00000	32,354,000	15.18	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		6,363.00000	4,724,000	15.18	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		36,914.00000	41,513,000	14.67	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		16,344.00000	13,933,000	14.67	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		33,926.00000	38,291,000	14.64	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		18,356.00000	15,711,000	14.64	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		40,055.00000	44,880,000	14.69	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		14,485.00000	12,300,000	14.69	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>145</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 Future			11.52200	11.36460			11,395,258.00	989	32,099
£ / R	On	13/06/2011	Foreign Exchange Future			11.67040	11.50990			233,408.00	20	2,391
£ / R	On	19/09/2011	Foreign Exchange Future			11.82680	11.66250			236,536.00	20	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			11.97500	11.80530			0.00	0	0
<b>Total £ / R Future</b>										<b>11,865,202.00</b>	<b>1,029</b>	<b>36,947</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		87.00000	124,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		522.00000	402,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		77.00000	111,000	15.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		562.00000	439,000	15.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		97.00000	139,000	14.94	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		482.00000	367,000	14.94	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		271.00000	189,000	14.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		186.00000	261,000	14.38	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,200.00000	1,050,000	17.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		15.00000	22,000	17.11	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		690.00000	557,000	15.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		55.00000	79,000	15.62	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		276.00000	335,000	14.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		616.00000	515,000	14.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		261.00000	317,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		651.00000	547,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		291.00000	353,000	14.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		581.00000	483,000	14.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		871.00000	1,009,000	14.31	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		111.00000	89,000	14.31	0.00	0	10

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	11.45	Put		362.00000	298,000	14.32	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		422.00000	518,000	14.32	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		380.00000	463,000	14.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		420.00000	343,000	14.33	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		602.00000	715,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		440.00000	388,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		579.00000	687,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		467.00000	410,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		628.00000	744,000	14.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		416.00000	367,000	14.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		537.00000	633,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		525.00000	456,000	14.51	0.00	0	100
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		707.00000	824,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		552.00000	499,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		685.00000	797,000	14.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		580.00000	522,000	14.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		732.00000	851,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		527.00000	476,000	14.64	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>2,110</b>
<b>Total £ / R</b>										<b>11,865,202.00</b>	<b>1,029</b>	<b>39,057</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08810	0.08700			2,643.00	30	522
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08940	0.08830			0.00	0	573
<b>Total ¥ / R Future</b>										<b>2,643.00</b>	<b>30</b>	<b>1,095</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		218.00000	265,000	17.36	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		218.00000	155,000	17.36	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		25.00000	29,000	21.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,025.00000	919,000	21.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,004.00000	1,112,000	16.96	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		4.00000	2,000	16.96	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		558.00000	620,000	17.03	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		228.00000	180,000	17.03	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		196.00000	215,000	19.83	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		866.00000	775,000	19.83	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,353.00000	1,457,000	17.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		23.00000	17,000	17.34	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>2,643.00</b>	<b>30</b>	<b>1,095</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.90330	9.80720			5,298,265.50	535	17,115
€ / R	On	13/06/2011	Foreign Exchange Future			10.02660	9.92870			0.00	0	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			10.15800	10.05620			101,580.00	10	2,463
€ / R	On	19/12/2011	Foreign Exchange Future			10.28270	10.17680			0.00	0	0
<b>Total € / R Future</b>										<b>5,399,845.50</b>	<b>545</b>	<b>26,856</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		183.00000	245,000	14.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		176.00000	142,000	14.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		162.00000	215,000	14.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		205.00000	162,000	14.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		211.00000	276,000	14.29	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		154.00000	123,000	14.29	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	9.50	Put		73.00000	58,000	15.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		380.00000	461,000	15.01	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		630.00000	548,000	15.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		37.00000	51,000	15.59	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		721.00000	636,000	15.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		28.00000	39,000	15.93	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		377.00000	311,000	14.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		84.00000	114,000	14.55	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		307.00000	382,000	14.72	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		100.00000	79,000	14.72	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		303.00000	244,000	14.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		110.00000	147,000	14.20	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		391.00000	452,000	13.66	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		262.00000	225,000	13.66	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		364.00000	422,000	13.63	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		285.00000	245,000	13.63	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		419.00000	482,000	13.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		240.00000	205,000	13.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		659.00000	733,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		253.00000	225,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		628.00000	700,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		272.00000	242,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		690.00000	766,000	13.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		234.00000	208,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		714.00000	792,000	13.69	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	9.80	Put		337.00000	309,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		685.00000	761,000	13.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		358.00000	328,000	13.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		743.00000	822,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		316.00000	289,000	13.67	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>5,399,845.50</b>	<b>545</b>	<b>60,830</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.15420	7.10210			1,502,382.00	210	7,826
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.17020	7.11710			2,151,060.00	300	1,305
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18640	7.13160			0.00	0	5,840
<b>Total AU\$ / R Future</b>										<b>3,653,442.00</b>	<b>510</b>	<b>14,971</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		420.00000	467,000	14.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		18.00000	13,000	14.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		374.00000	420,000	13.53	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		22.00000	16,000	13.53	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		467.00000	515,000	14.55	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		15.00000	11,000	14.55	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		526.00000	569,000	13.02	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		59.00000	49,000	13.02	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		483.00000	525,000	12.71	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		66.00000	55,000	12.71	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		570.00000	614,000	13.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		53.00000	44,000	13.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		584.00000	627,000	12.83	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 19/09/2011 Foreign Exchange Option	6.65	Put		102.00000	91,000	12.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		544.00000	586,000	12.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		112.00000	100,000	12.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		625.00000	670,000	13.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		93.00000	84,000	13.06	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>3,653,442.00</b>	<b>510</b>	<b>14,971</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.23130	7.18700			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.31530	7.26980			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		200.00000	232,000	12.44	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		63.00000	51,000	12.44	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		165.00000	195,000	12.14	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		78.00000	64,000	12.14	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		237.00000	271,000	12.74	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		50.00000	40,000	12.74	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		435.00000	478,000	12.15	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		65.00000	63,000	12.15	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		396.00000	439,000	12.02	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		76.00000	74,000	12.02	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		476.00000	519,000	12.28	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		56.00000	54,000	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>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2011	Foreign Exchange Future			7.68750	7.59940			6,150,000.00	800	1,390
CHF / R	On	13/06/2011	Foreign Exchange Future			7.80090	7.70970			0.00	0	0
<b>Total CHF / R Future</b>										<b>6,150,000.00</b>	<b>800</b>	<b>1,390</b>
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		382.00000	468,000	16.21	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		33.00000	31,000	16.21	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		339.00000	424,000	15.99	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		40.00000	37,000	15.99	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		426.00000	512,000	16.44	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		27.00000	25,000	16.44	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		670.00000	753,000	14.99	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		60.00000	52,000	14.99	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		630.00000	711,000	14.97	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		70.00000	60,000	14.97	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		712.00000	796,000	15.02	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		52.00000	45,000	15.02	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>6,150,000.00</b>	<b>800</b>	<b>1,390</b>
RAIN	On	14/03/2011	Foreign Exchange Future			14,304.27000	14,164.59000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,498.74000	14,356.32000			0.00	0	0
<b>Total RAIN Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		5,646.00000	7,043,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		5,646.00000	7,043,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		5,646.00000	7,043,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		8,563.00000	9,987,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		8,563.00000	9,987,000		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		8,563.00000	9,988,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	1,000		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			1.09340	1.08550			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.11000	1.10180			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		421.00000	490,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		66.00000	56,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		150.00000	191,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		295.00000	257,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		865.00000	946,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		10.00000	12,000	16.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		670.00000	737,000	13.88	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		152.00000	137,000	13.88	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		386.00000	435,000	14.39	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		368.00000	335,000	14.39	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		1,066.00000	1,143,000	13.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		48.00000	43,000	13.68	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>329,754,201.10</b>	<b>44,708</b>	<b>382,515</b>
<b>Total Options</b>							<b>2,175,000.00</b>	<b>9,100</b>	<b>216,096</b>
<b>Grand Total:</b>							<b>331,929,201.10</b>	<b>53,808</b>	<b>598,611</b>