



# Currency Derivatives Daily MTM Report

Daily summary for: 08/02/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.24610	7.28110			77,294,148.70	10,667	223,934
\$ / R	On	13/06/2011	Foreign Exchange Future			7.34360	7.37980			8,364,360.40	1,139	51,156
\$ / R	On	19/09/2011	Foreign Exchange Future			7.45070	7.48790			0.00	0	12,050
\$ / R	On	19/12/2011	Foreign Exchange Future			7.55410	7.59130			0.00	0	190
<b>Total \$ / R Future</b>										<b>85,658,509.10</b>	<b>11,806</b>	<b>287,330</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		8.00000	6,000	17.98	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		727.00000	760,000	17.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		6.00000	5,000	18.25	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		775.00000	809,000	18.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		9.00000	7,000	17.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		678.00000	711,000	17.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,220.00000	1,255,000	20.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.73	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,219.00000	3,254,000	32.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	32.35	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		137.00000	154,000	14.12	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		118.00000	100,000	14.12	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,121.00000	1,155,000	20.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	1,000	20.18	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		275.00000	300,000	15.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		56.00000	46,000	15.22	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		315.00000	341,000	15.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		46.00000	37,000	15.50	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		357.00000	384,000	15.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		38.00000	30,000	15.77	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		114.00000	124,000	13.84	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		145.00000	120,000	13.84	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		62.00000	67,000	14.53	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		243.00000	213,000	14.53	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		201.00000	222,000	14.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		82.00000	68,000	14.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		76.00000	83,000	14.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		207.00000	179,000	14.30	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		168.00000	187,000	14.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		99.00000	83,000	14.39	0.00	0	150
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		175.00000	148,000	14.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		94.00000	102,000	14.07	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		19.00000	20,000	15.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		450.00000	416,000	15.68	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		39.00000	42,000	14.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		320.00000	288,000	14.99	316,800.00	1,100	1,600

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		225.00000	209,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		295.00000	315,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		208.00000	193,000	15.24	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		328.00000	349,000	15.24	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		244.00000	227,000	14.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		264.00000	283,000	14.77	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		717.00000	686,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		37.00000	42,000	14.50	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		167.00000	181,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		347.00000	325,000	14.52	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		113.00000	124,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		443.00000	418,000	14.52	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		716.00000	746,000	17.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		96.00000	90,000	17.60	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		550.00000	577,000	16.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		130.00000	121,000	16.65	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		188.00000	203,000	14.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		318.00000	297,000	14.53	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		185.00000	179,000	17.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		747.00000	778,000	17.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		175.00000	170,000	17.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		787.00000	819,000	17.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		195.00000	188,000	16.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		707.00000	737,000	16.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		554.00000	582,000	16.12	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	7.80	Call		242.00000	233,000	16.12	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		388.00000	369,000	14.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		300.00000	318,000	14.83	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		539.00000	521,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		298.00000	317,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		513.00000	495,000	14.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		322.00000	341,000	14.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		567.00000	548,000	14.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		276.00000	294,000	14.86	0.00	0	0
<b>Total \$ / R Option</b>										<b>316,800.00</b>	<b>1,100</b>	<b>183,297</b>
<b>Total \$ / R</b>										<b>85,975,309.10</b>	<b>12,906</b>	<b>470,627</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.24610	7.28110			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.34360	7.37980			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		32,011.00000	28,847,000	14.99	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		3,901.00000	4,237,000	14.99	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		28,032.00000	24,963,000	14.76	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		4,922.00000	5,353,000	14.76	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		36,174.00000	32,934,000	15.22	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		3,064.00000	3,324,000	15.22	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		44,333.00000	41,821,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		11,353.00000	12,461,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		40,962.00000	38,554,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		12,982.00000	14,194,000	14.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		47,852.00000	45,239,000	14.51	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		9,872.00000	10,879,000	14.51	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>
£ / R	On	14/03/2011	Foreign Exchange Future			11.61600	11.71980			7,376,160.00	635	31,162
£ / R	On	13/06/2011	Foreign Exchange Future			11.75830	11.86380			1,763,745.00	150	2,513
£ / R	On	19/09/2011	Foreign Exchange Future			11.90760	12.01460			0.00	0	2,457
£ / R	On	19/12/2011	Foreign Exchange Future			12.04860	12.15470			0.00	0	0
<b>Total £ / R Future</b>										<b>9,139,905.00</b>	<b>785</b>	<b>36,132</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		168.00000	127,000	14.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		248.00000	311,000	14.46	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		150.00000	113,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		280.00000	347,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		188.00000	143,000	14.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		218.00000	277,000	14.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		97.00000	126,000	14.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		367.00000	292,000	14.08	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		856.00000	953,000	17.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		26.00000	19,000	17.00	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		385.00000	461,000	15.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		105.00000	77,000	15.14	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		403.00000	355,000	14.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		389.00000	447,000	14.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		382.00000	336,000	14.60	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	11.90	Put		418.00000	478,000	14.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		427.00000	374,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		363.00000	416,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,170.00000	1,071,000	13.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		56.00000	63,000	13.92	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		215.00000	249,000	14.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		629.00000	557,000	14.15	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		566.00000	499,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		252.00000	291,000	14.19	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		362.00000	318,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		448.00000	510,000	14.71	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		823.00000	753,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		308.00000	345,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		792.00000	724,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		327.00000	366,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		854.00000	782,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		289.00000	324,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		734.00000	669,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		369.00000	411,000	14.44	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		513.00000	468,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		598.00000	660,000	14.95	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		916.00000	850,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		411.00000	451,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		887.00000	823,000	14.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		432.00000	474,000	14.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		945.00000	877,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		390.00000	428,000	14.36	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>4,410</b>
<b>Total £ / R</b>										<b>9,139,905.00</b>	<b>785</b>	<b>40,542</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08820	0.08840			8,820.00	100	428
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08950	0.08970			0.00	0	573
<b>Total ¥ / R Future</b>										<b>8,820.00</b>	<b>100</b>	<b>1,001</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		266.00000	251,000	17.34	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		126.00000	131,000	17.34	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		21.00000	18,000	21.07	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		881.00000	898,000	21.07	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,141.00000	1,121,000	17.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	17.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		624.00000	610,000	16.62	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		154.00000	160,000	16.62	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		206.00000	200,000	19.47	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		736.00000	750,000	19.47	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,483.00000	1,463,000	17.19	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	13,000	17.19	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>8,820.00</b>	<b>100</b>	<b>1,001</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.86890	9.83440			27,998,069.30	2,837	17,245
€ / R	On	13/06/2011	Foreign Exchange Future			9.98950	9.95640			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.11760	10.08580			30,352.80	3	2,460

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011			10.23880	10.20750			0.00	0	0
<b>Total € / R Future</b>									<b>28,028,422.10</b>	<b>2,840</b>	<b>27,778</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call	180.00000	195,000	13.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put	146.00000	126,000	13.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call	153.00000	166,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put	169.00000	147,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call	209.00000	226,000	13.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put	125.00000	107,000	13.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put	53.00000	44,000	14.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call	387.00000	413,000	14.21	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put	595.00000	562,000	15.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call	29.00000	31,000	15.33	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put	687.00000	654,000	15.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call	21.00000	23,000	15.75	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put	339.00000	311,000	14.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call	73.00000	80,000	14.07	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call	310.00000	333,000	13.87	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put	76.00000	64,000	13.87	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put	265.00000	239,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call	99.00000	108,000	13.65	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call	397.00000	414,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put	241.00000	225,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call	369.00000	386,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put	263.00000	247,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call	426.00000	444,000	13.45	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	9.75	Put		220.00000	205,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		672.00000	690,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		236.00000	222,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		641.00000	658,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		255.00000	240,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		704.00000	722,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		218.00000	204,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		731.00000	747,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		324.00000	308,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		702.00000	718,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		345.00000	329,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		761.00000	777,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		304.00000	288,000	13.38	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>28,028,422.10</b>	<b>2,840</b>	<b>61,752</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.31950	7.34920			153,709.50	21	7,848
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.33330	7.36380			0.00	0	6,407
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.34680	7.37770			0.00	0	5,842
<b>Total AU\$ / R Future</b>										<b>153,709.50</b>	<b>21</b>	<b>20,097</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		654.00000	625,000	16.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		5.00000	6,000	16.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		605.00000	576,000	15.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		6.00000	7,000	15.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		703.00000	674,000	16.85	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	6.65	Put		4.00000	5,000	16.85		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		747.00000	719,000	14.42		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		33.00000	36,000	14.42		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		700.00000	674,000	14.13		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		36.00000	41,000	14.13		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		793.00000	765,000	14.72		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		29.00000	32,000	14.72		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		791.00000	765,000	13.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		63.00000	68,000	13.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		747.00000	721,000	13.26		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		69.00000	74,000	13.26		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		836.00000	809,000	13.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		58.00000	62,000	13.69		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>153,709.50</b>	<b>21</b>	<b>20,097</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.30370	7.36150				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.38620	7.44510				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		332.00000	279,000	12.36		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		21.00000	25,000	12.36		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		288.00000	237,000	12.04		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		27.00000	33,000	12.04		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		377.00000	323,000	12.69		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		16.00000	19,000	12.69		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	6.90	Call		583.00000	531,000	12.09	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		38.00000	45,000	12.09	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		540.00000	490,000	11.99	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		45.00000	54,000	11.99	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		627.00000	574,000	12.19	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		32.00000	38,000	12.19	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>0.00</b>	<b>0</b>	<b>1,791</b>
CHF / R On 14/03/2011 Foreign Exchange Future			7.57020	7.59710			0.00	0	200
CHF / R On 13/06/2011 Foreign Exchange Future			7.67910	7.70730			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>200</b>
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		380.00000	355,000	15.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		33.00000	35,000	15.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		338.00000	314,000	15.35	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		41.00000	44,000	15.35	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		423.00000	398,000	15.84	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		26.00000	28,000	15.84	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		664.00000	640,000	14.53	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		57.00000	61,000	14.53	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		623.00000	600,000	14.54	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		66.00000	71,000	14.54	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		705.00000	681,000	14.52	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		48.00000	52,000	14.52	0.00	0	0
<b>Total CHF / 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 CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>200</b>
RAIN	On	14/03/2011	Foreign Exchange Future			14,335.77000	14,351.95000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,529.21000	14,547.36000			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		7,520.00000	7,358,000	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		7,519.00000	7,358,000	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		7,520.00000	7,358,000	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		10,474.00000	10,292,000		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		10,474.00000	10,292,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		10,474.00000	10,292,000		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			1.10500	1.10900			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.12220	1.12640			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		613.00000	570,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		23.00000	20,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		253.00000	214,000	14.00	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 14/03/2011 Foreign Exchange Option	1.10	Put		163.00000	164,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		1,095.00000	1,054,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		5.00000	4,000	16.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		856.00000	820,000	13.64	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		92.00000	98,000	13.64	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		514.00000	486,000	14.05	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		250.00000	264,000	14.05	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,288.00000	1,247,000	13.25	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		24.00000	25,000	13.25	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>122,989,365.70</b>	<b>15,552</b>	<b>374,474</b>
<b>Total Options</b>							<b>316,800.00</b>	<b>1,100</b>	<b>221,681</b>
<b>Grand Total:</b>							<b>123,306,165.70</b>	<b>16,652</b>	<b>596,155</b>