



# Currency Derivatives Daily MTM Report

Daily summary for: 15/02/2011

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			7.32530	7.32410			26,312,477.60	3,592	231,341
\$ / R	On	13/06/2011	Foreign Exchange Future			7.42470	7.42360			2,784,262.50	375	47,580
\$ / R	On	19/09/2011	Foreign Exchange Future			7.53270	7.53170			0.00	0	11,977
\$ / R	On	19/12/2011	Foreign Exchange Future			7.63680	7.63580			0.00	0	257
<b>Total \$ / R Future</b>										<b>29,096,740.10</b>	<b>3,967</b>	<b>291,155</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	6,000	18.09	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		682.00000	681,000	18.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		4.00000	4,000	18.41	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		730.00000	729,000	18.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	7,000	17.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		633.00000	632,000	17.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,177.00000	1,176,000	21.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	21.22	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,176.00000	3,175,000	32.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	32.96	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		97.00000	97,000	13.72	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		121.00000	122,000	13.72	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,077.00000	1,076,000	20.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		1.00000	1,000	20.59	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		228.00000	228,000	14.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		52.00000	53,000	14.97	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		268.00000	267,000	15.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		42.00000	42,000	15.28	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		310.00000	309,000	15.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		34.00000	34,000	15.60	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		78.00000	78,000	14.05	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		152.00000	153,000	14.05	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		38.00000	38,000	15.01	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		262.00000	263,000	15.01	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		157.00000	156,000	14.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		81.00000	81,000	14.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		49.00000	49,000	14.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		223.00000	224,000	14.69	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		125.00000	125,000	14.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		99.00000	100,000	14.04	0.00	0	150
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		186.00000	187,000	14.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		62.00000	62,000	14.37	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		10.00000	10,000	16.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		484.00000	485,000	16.62	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		22.00000	23,000	15.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		346.00000	348,000	15.66	0.00	0	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		234.00000	235,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		260.00000	260,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		215.00000	216,000	14.91	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		291.00000	291,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		254.00000	255,000	14.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		230.00000	230,000	14.44	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		755.00000	756,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		31.00000	31,000	14.68	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		144.00000	144,000	14.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		368.00000	369,000	14.51	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		97.00000	97,000	14.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		471.00000	472,000	14.56	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		673.00000	672,000	17.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		97.00000	97,000	17.25	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		508.00000	508,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		132.00000	133,000	16.31	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		163.00000	164,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		337.00000	339,000	14.50	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		308.00000	309,000	14.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		184.00000	184,000	14.48	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		191.00000	190,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		709.00000	707,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		181.00000	180,000	16.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		749.00000	747,000	16.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		201.00000	201,000	16.41	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	8.00	Put		669.00000	668,000	16.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		519.00000	518,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		251.00000	251,000	15.71	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		408.00000	409,000	14.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		276.00000	276,000	14.78	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		563.00000	564,000	14.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		277.00000	277,000	14.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		536.00000	536,000	14.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		300.00000	299,000	14.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		592.00000	593,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		256.00000	256,000	14.73	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>183,497</b>
<b>Total \$ / R</b>										<b>29,096,740.10</b>	<b>3,967</b>	<b>474,652</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.32530	7.32410			29,301.20	4	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.42470	7.42360			0.00	0	40
<b>Total \$ / R MAXI Future</b>										<b>29,301.20</b>	<b>4</b>	<b>165</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		34,642.00000	34,764,000	15.66	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		2,232.00000	2,234,000	15.66	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		30,323.00000	30,439,000	15.34	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		2,913.00000	2,909,000	15.34	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		39,109.00000	39,234,000	15.98	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		1,699.00000	1,704,000	15.98	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		47,069.00000	47,161,000	14.56	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		9,709.00000	9,691,000	14.56	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	7.10	Call		43,509.00000	43,608,000	14.55	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		11,149.00000	11,138,000	14.55	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		50,769.00000	50,856,000	14.58	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		8,409.00000	8,386,000	14.58	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		28,007.00000	28,143,000	14.46	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		20,647.00000	20,673,000	14.46	0.00	0	60
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total \$ / R MAXI</b>										<b>29,301.20</b>	<b>4</b>	<b>225</b>
£ / R	On	14/03/2011	Foreign Exchange Future			11.82940	11.74010			3,974,678.40	336	30,871
£ / R	On	13/06/2011	Foreign Exchange Future			11.97460	11.88480			2,394,920.00	200	2,464
£ / R	On	19/09/2011	Foreign Exchange Future			12.12560	12.03620			60,628.00	5	2,460
£ / R	On	19/12/2011	Foreign Exchange Future			12.26800	12.17860			0.00	0	0
<b>Total £ / R Future</b>										<b>6,430,226.40</b>	<b>541</b>	<b>35,795</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		157.00000	192,000	13.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		217.00000	163,000	13.83	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		138.00000	170,000	14.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		248.00000	191,000	14.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		178.00000	221,000	13.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		188.00000	142,000	13.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		78.00000	57,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		368.00000	436,000	14.96	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		830.00000	746,000	16.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		20.00000	25,000	16.60	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		353.00000	286,000	14.57	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	12.00	Call		93.00000	115,000	14.57	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		403.00000	449,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		368.00000	324,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		379.00000	423,000	14.20	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		394.00000	348,000	14.20	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		428.00000	476,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		343.00000	301,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,185.00000	1,269,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		50.00000	44,000	14.71	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		198.00000	171,000	14.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		633.00000	696,000	14.18	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		569.00000	628,000	14.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		234.00000	203,000	14.18	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		359.00000	398,000	14.20	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		424.00000	373,000	14.20	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		829.00000	891,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		293.00000	265,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		799.00000	858,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		313.00000	282,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		861.00000	924,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		275.00000	248,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		739.00000	796,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		353.00000	320,000	14.37	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		514.00000	552,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		578.00000	526,000	14.51	0.00	0	200

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	11.65	Call		925.00000	983,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		396.00000	365,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		896.00000	953,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		417.00000	385,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		955.00000	1,014,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		376.00000	346,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		646.00000	687,000	14.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		667.00000	619,000	14.59	61,900.00	100	250
<b>Total £ / R Option</b>										<b>61,900.00</b>	<b>100</b>	<b>4,660</b>
<b>Total £ / R</b>										<b>6,492,126.40</b>	<b>641</b>	<b>40,455</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08740	0.08790			0.00	0	548
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08860	0.08920			0.00	0	573
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>1,121</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		218.00000	187,000	17.57	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		128.00000	147,000	17.57	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		10.00000	7,000	21.21	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		920.00000	967,000	21.21	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,090.00000	1,041,000	17.66	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	1,000	17.66	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		575.00000	534,000	16.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		155.00000	174,000	16.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		178.00000	161,000	19.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		758.00000	801,000	19.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,432.00000	1,374,000	17.01	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	0.08	Put		12.00000	14,000	17.01	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>1,121</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.89990	9.86500			4,187,657.70	423	17,092
€ / R	On	13/06/2011	Foreign Exchange Future			10.02110	9.98630			0.00	0	8,073
€ / R	On	19/09/2011	Foreign Exchange Future			10.14960	10.11440			0.00	0	2,460
€ / R	On	19/12/2011	Foreign Exchange Future			10.27100	10.23590			0.00	0	0
<b>Total € / R Future</b>										<b>4,187,657.70</b>	<b>423</b>	<b>27,625</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		178.00000	200,000	13.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		113.00000	100,000	13.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		149.00000	169,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		134.00000	119,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		209.00000	233,000	13.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		94.00000	83,000	13.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		35.00000	30,000	14.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		400.00000	430,000	14.64	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		558.00000	526,000	15.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		23.00000	26,000	15.52	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		651.00000	618,000	16.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		16.00000	18,000	16.00	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		300.00000	273,000	14.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		65.00000	73,000	14.08	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		318.00000	346,000	14.26	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		53.00000	46,000	14.26	0.00	0	3,000



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	10.00	Put		227.00000	202,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		92.00000	102,000	13.60	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		403.00000	427,000	13.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		217.00000	206,000	13.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		375.00000	397,000	13.48	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		239.00000	226,000	13.48	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		433.00000	458,000	13.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		197.00000	187,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		679.00000	709,000	13.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		215.00000	209,000	13.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		647.00000	676,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		233.00000	226,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		712.00000	742,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		198.00000	192,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		739.00000	764,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		303.00000	293,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		710.00000	734,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		324.00000	313,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		769.00000	795,000	13.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		283.00000	274,000	13.43	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>4,187,657.70</b>	<b>423</b>	<b>61,599</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.30720	7.32240			730,720.00	100	8,487
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.31610	7.33120			3,292,245.00	450	10,105
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.33050	7.34530			0.00	0	5,842

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>							<b>4,022,965.00</b>	<b>550</b>	<b>24,434</b>
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		626.00000	611,000	16.98	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		4.00000	4,000	16.98	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		577.00000	562,000	16.38	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		5.00000	5,000	16.38	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		675.00000	660,000	17.58	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		3.00000	3,000	17.58	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		715.00000	700,000	14.36	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		34.00000	34,000	14.36	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		670.00000	654,000	14.04	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		39.00000	38,000	14.04	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		762.00000	746,000	14.68	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		31.00000	30,000	14.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		762.00000	748,000	13.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		67.00000	68,000	13.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		718.00000	705,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		73.00000	75,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		806.00000	792,000	13.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		61.00000	62,000	13.68	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>4,022,965.00</b>	<b>550</b>	<b>24,434</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.41410	7.40680			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.49720	7.49010			0.00	0	0
<b>Total CAD/ R Future</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
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		372.00000	379,000	14.97		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		15.00000	15,000	14.97		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		327.00000	334,000	14.61		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		20.00000	20,000	14.61		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		419.00000	426,000	15.33		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		12.00000	12,000	15.33		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		622.00000	628,000	12.58		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		32.00000	31,000	12.58		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		578.00000	585,000	12.48		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		38.00000	38,000	12.48		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		666.00000	673,000	12.69		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		26.00000	26,000	12.69		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			7.54650	7.54680				0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.65630	7.65640				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		329.00000	327,000	15.92		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		32.00000	31,000	15.92		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		287.00000	286,000	15.60		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		40.00000	40,000	15.60		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		372.00000	370,000	16.23		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		25.00000	24,000	16.23		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		618.00000	617,000	14.65		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	7.10	Put		62.00000	61,000	14.65	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		578.00000	578,000	14.65	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		72.00000	72,000	14.65	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		658.00000	658,000	14.66	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		52.00000	52,000	14.66	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			14,403.57000	14,378.84000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,593.23000	14,570.24000			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		7,788.00000	8,036,000	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		7,788.00000	8,036,000	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		7,789.00000	8,036,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		10,702.00000	10,932,000		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		10,702.00000	10,932,000		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		10,703.00000	10,932,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1.00000	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>

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 Future			1.11170	1.11020			0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.12790	1.12630			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		616.00000	629,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		14.00000	12,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		227.00000	233,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		125.00000	116,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		1,105.00000	1,120,000	18.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		3.00000	3,000	18.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		849.00000	863,000	13.82	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		86.00000	84,000	13.82	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		498.00000	510,000	13.97	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		235.00000	231,000	13.97	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,289.00000	1,305,000	14.26	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		26.00000	26,000	14.26	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>43,766,890.40</b>	<b>5,485</b>	<b>382,086</b>
<b>Total Options</b>							<b>61,900.00</b>	<b>100</b>	<b>222,191</b>
<b>Grand Total:</b>							<b>43,828,790.40</b>	<b>5,585</b>	<b>604,277</b>