



# Currency Derivatives Daily MTM Report

Daily summary for: 23/02/2011

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			7.11790	7.15920			91,279,949.60	12,824	235,059
\$ / R	On	13/06/2011	Foreign Exchange Future			7.21430	7.25650			67,468,133.60	9,352	53,181
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32020	7.36350			4,318,918.00	590	12,417
\$ / R	On	19/12/2011	Foreign Exchange Future			7.42240	7.46700			593,792.00	80	420
<b>Total \$ / R Future</b>										<b>163,660,793.20</b>	<b>22,846</b>	<b>301,077</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		2.00000	1,000	21.53	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		843.00000	883,000	21.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		1.00000	1,000	21.97	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		892.00000	933,000	21.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		2.00000	1,000	21.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		793.00000	833,000	21.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,341.00000	1,382,000	25.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	25.95	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,341.00000	3,382,000	36.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	36.74	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		187.00000	217,000	15.33	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		46.00000	35,000	15.33	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,241.00000	1,282,000	25.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	25.07	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		358.00000	394,000	17.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		17.00000	12,000	17.10	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		404.00000	441,000	17.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		13.00000	9,000	17.54	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		451.00000	489,000	17.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		10.00000	7,000	17.99	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		151.00000	177,000	14.89	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		60.00000	45,000	14.89	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		67.00000	79,000	13.56	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		126.00000	97,000	13.56	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		269.00000	302,000	16.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		28.00000	20,000	16.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		88.00000	108,000	14.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		97.00000	76,000	14.00	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		227.00000	259,000	15.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		36.00000	27,000	15.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		76.00000	59,000	14.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		117.00000	141,000	14.45	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		15.00000	17,000	15.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		324.00000	285,000	15.53	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		39.00000	45,000	14.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		198.00000	163,000	14.35	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		166.00000	152,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		360.00000	388,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		153.00000	139,000	15.98	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		397.00000	425,000	15.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		182.00000	166,000	15.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		326.00000	352,000	15.48	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		605.00000	570,000	14.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		49.00000	56,000	14.80	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		205.00000	222,000	14.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		261.00000	236,000	14.49	23,600.00	100	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		142.00000	155,000	14.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		348.00000	319,000	14.59	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		812.00000	848,000	18.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		68.00000	62,000	18.46	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		637.00000	670,000	17.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		93.00000	84,000	17.47	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		230.00000	252,000	14.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		236.00000	216,000	14.74	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		216.00000	198,000	14.99	49,500.00	250	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		260.00000	284,000	14.99	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		151.00000	140,000	17.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		838.00000	870,000	17.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		143.00000	133,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		880.00000	913,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		160.00000	148,000	17.32	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	19/09/2011	Foreign Exchange Option	8.00	Put		797.00000	828,000	17.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		636.00000	665,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		199.00000	185,000	16.59	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		317.00000	297,000	15.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		354.00000	377,000	15.13	0.00	0	2,800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		460.00000	434,000	14.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		343.00000	362,000	14.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		435.00000	410,000	14.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		368.00000	388,000	14.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		485.00000	459,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		318.00000	337,000	14.85	0.00	0	0
<b>Total \$ / R Option</b>										<b>73,100.00</b>	<b>350</b>	<b>139,583</b>
<b>Total \$ / R</b>										<b>163,733,893.20</b>	<b>23,196</b>	<b>440,660</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.11790	7.15920			14,235.80	2	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.21430	7.25650			0.00	0	40
<b>Total \$ / R MAXI Future</b>										<b>14,235.80</b>	<b>2</b>	<b>165</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		19,758.00000	16,289,000	14.35	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		3,838.00000	4,499,000	14.35	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		16,036.00000	12,797,000	13.96	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		5,116.00000	6,007,000	13.96	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		23,766.00000	20,116,000	14.74	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		2,846.00000	3,326,000	14.74	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		34,770.00000	31,929,000	14.59	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		14,120.00000	15,499,000	14.59	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		31,715.00000	28,979,000	14.56	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		16,065.00000	17,549,000	14.56	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		37,990.00000	35,047,000	14.62	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		12,340.00000	13,617,000	14.62	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		19,804.00000	18,109,000	15.24	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		29,154.00000	31,679,000	15.24	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>14,235.80</b>	<b>2</b>	<b>225</b>
£ / R	On	14/03/2011	Foreign Exchange Future			11.56020	11.56710			6,635,554.80	574	30,522
£ / R	On	13/06/2011	Foreign Exchange Future			11.70270	11.71000			0.00	0	2,463
£ / R	On	19/09/2011	Foreign Exchange Future			11.85080	11.85830			59,254.00	5	2,507
£ / R	On	19/12/2011	Foreign Exchange Future			11.98720	11.99750			419,552.00	35	87
<b>Total £ / R Future</b>										<b>7,114,360.80</b>	<b>614</b>	<b>35,579</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		71.00000	66,000	14.79	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		304.00000	306,000	14.79	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		61.00000	55,000	15.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		344.00000	345,000	15.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		84.00000	77,000	14.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		267.00000	267,000	14.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		99.00000	98,000	13.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		216.00000	208,000	13.97	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		989.00000	995,000	18.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		6.00000	5,000	18.75	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		470.00000	473,000	15.84	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		37.00000	33,000	15.84	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	18.92	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,567.00000	3,560,000	18.92	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	18.92	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		4,267.00000	4,260,000	18.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		305.00000	308,000	14.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		445.00000	455,000	14.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		287.00000	290,000	14.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		477.00000	487,000	14.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		324.00000	326,000	14.50	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		414.00000	423,000	14.50	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		1,017.00000	1,014,000	14.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		57.00000	61,000	14.23	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		240.00000	249,000	14.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		500.00000	502,000	14.26	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		442.00000	445,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		282.00000	292,000	14.27	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		270.00000	273,000	14.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		510.00000	520,000	14.84	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		699.00000	695,000	14.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		341.00000	344,000	14.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		670.00000	666,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		362.00000	365,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		728.00000	724,000	14.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		320.00000	323,000	14.21	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	11.65	Call		615.00000	612,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		407.00000	411,000	14.27	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		421.00000	418,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		663.00000	667,000	14.81	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		797.00000	792,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		450.00000	455,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		770.00000	765,000	14.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		473.00000	478,000	14.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		825.00000	820,000	14.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		428.00000	433,000	14.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		548.00000	544,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		751.00000	757,000	14.77	0.00	0	250
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>4,058</b>
<b>Total £ / R</b>										<b>7,114,360.80</b>	<b>614</b>	<b>39,637</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08610	0.08610			0.00	0	448
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08740	0.08730			0.00	0	573
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>1,021</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		101.00000	98,000	17.53	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		191.00000	188,000	17.53	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		1.00000	1,000	20.94	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,091.00000	1,091,000	20.94	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		910.00000	910,000	17.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.35	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		432.00000	435,000	15.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		202.00000	195,000	15.89	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		116.00000	115,000	19.05	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		886.00000	875,000	19.05	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,244.00000	1,253,000	16.35	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		14.00000	13,000	16.35	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>1,021</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.77580	9.79210			576,772.20	59	17,715
€ / R	On	13/06/2011	Foreign Exchange Future			9.89420	9.91190			0.00	0	8,083
€ / R	On	19/09/2011	Foreign Exchange Future			10.01790	10.03760			0.00	0	3,161
€ / R	On	19/12/2011	Foreign Exchange Future			10.13440	10.15520			0.00	0	0
<b>Total € / R Future</b>										<b>576,772.20</b>	<b>59</b>	<b>28,959</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		115.00000	105,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		123.00000	129,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		95.00000	86,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		153.00000	160,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		144.00000	127,000	12.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		102.00000	101,000	12.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		35.00000	33,000	14.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		327.00000	309,000	14.42	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		618.00000	633,000	16.85	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		10.00000	9,000	16.85	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		715.00000	730,000	17.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		7.00000	6,000	17.48	0.00	0	4,508



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	10.10	Put		343.00000	355,000	14.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		35.00000	31,000	14.96	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		247.00000	229,000	13.75	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		55.00000	53,000	13.75	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		261.00000	271,000	14.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		53.00000	47,000	14.33	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		347.00000	339,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		235.00000	245,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		320.00000	313,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		258.00000	269,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		375.00000	367,000	13.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		213.00000	223,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		623.00000	611,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		235.00000	243,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		592.00000	581,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		254.00000	263,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		655.00000	643,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		217.00000	225,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		683.00000	676,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		328.00000	342,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		654.00000	648,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		349.00000	364,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		712.00000	704,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		307.00000	320,000	13.61	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>33,974</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R</b>							<b>576,772.20</b>	<b>59</b>	<b>62,933</b>
AU\$ / R On 14/03/2011 Foreign Exchange Future			7.10810	7.16520			1,762,808.80	248	8,308
AU\$ / R On 13/06/2011 Foreign Exchange Future			7.11950	7.17670			2,491,825.00	350	10,255
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.13460	7.19240			0.00	0	5,840
<b>Total AU\$ / R Future</b>							<b>4,254,633.80</b>	<b>598</b>	<b>24,403</b>
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		469.00000	412,000	15.02	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		4.00000	4,000	15.02	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		420.00000	364,000	14.40	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		5.00000	6,000	14.40	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		518.00000	461,000	15.64	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		3.00000	3,000	15.64	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		571.00000	519,000	13.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		44.00000	50,000	13.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		526.00000	476,000	13.20	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		49.00000	57,000	13.20	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		616.00000	563,000	13.88	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		39.00000	44,000	13.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		628.00000	579,000	13.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		86.00000	94,000	13.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		586.00000	538,000	12.78	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		94.00000	103,000	12.78	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		670.00000	620,000	13.23	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		78.00000	85,000	13.23	0.00	0	0
<b>Total AU\$ / 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 AU\$ / R</b>							<b>4,254,633.80</b>	<b>598</b>	<b>24,403</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.16400	7.26210			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.24530	7.34430			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		235.00000	155,000	13.35	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		23.00000	41,000	13.35	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		194.00000	120,000	12.95	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		32.00000	56,000	12.95	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		279.00000	194,000	13.74	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		17.00000	30,000	13.74	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		496.00000	415,000	12.66	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		52.00000	70,000	12.66	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		455.00000	377,000	12.54	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		61.00000	82,000	12.54	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		537.00000	455,000	12.78	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		43.00000	60,000	12.78	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			7.61320	7.60980			0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.72350	7.72060			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		374.00000	375,000	16.17	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		14.00000	12,000	16.17	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		329.00000	329,000	15.79	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	14/03/2011	Foreign Exchange Option	7.30	Put		19.00000	16,000	15.79	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		420.00000	422,000	16.55	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		10.00000	9,000	16.55	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		666.00000	668,000	14.60	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		45.00000	45,000	14.60	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		624.00000	626,000	14.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		53.00000	53,000	14.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		708.00000	711,000	14.64	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		37.00000	38,000	14.64	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			14,127.27000	14,166.03000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,318.78000	14,355.79000			0.00	0	0
<b>Total RAIN Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		5,660.00000	5,273,000	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		5,660.00000	5,273,000	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		5,660.00000	5,273,000	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		8,558.00000	8,188,000		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		8,558.00000	8,188,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	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
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		8,558.00000	8,188,000		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			1.08280	1.08810			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.09990	1.10490			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		400.00000	353,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		19.00000	25,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		91.00000	70,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		210.00000	242,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		885.00000	831,000	17.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		4.00000	3,000	17.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		674.00000	636,000	13.94	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		125.00000	137,000	13.94	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		376.00000	350,000	14.53	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		327.00000	351,000	14.53	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		1,082.00000	1,038,000	13.76	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		33.00000	39,000	13.76	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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>175,620,795.80</b>	<b>24,119</b>	<b>392,995</b>
<b>Total Options</b>							<b>73,100.00</b>	<b>350</b>	<b>177,675</b>
<b>Grand Total:</b>							<b>175,693,895.80</b>	<b>24,469</b>	<b>570,670</b>