



# Currency Derivatives Daily MTM Report

Daily summary for: 25/02/2011

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			7.01040	7.07680			77,366,774.40	11,036	232,109
\$ / R	On	13/06/2011	Foreign Exchange Future			7.10550	7.17310			53,333,883.00	7,506	62,071
\$ / R	On	19/09/2011	Foreign Exchange Future			7.20980	7.27890			3,013,696.40	418	12,393
\$ / R	On	19/12/2011	Foreign Exchange Future			7.31090	7.38160			0.00	0	420
\$ / R	On	19/03/2012	Foreign Exchange Future			7.42140	7.49300			2,055,727.80	277	277
<b>Total \$ / R Future</b>										<b>135,770,081.60</b>	<b>19,237</b>	<b>307,270</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		1.00000	0,000	22.42	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		924.00000	990,000	22.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		1.00000	0,000	22.87	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		974.00000	1,040,000	22.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		1.00000	0,000	21.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		874.00000	940,000	21.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,423.00000	1,490,000	26.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	26.92	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,423.00000	3,490,000	37.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	37.41	0.00	0	30,000

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	Put		249.00000	305,000	16.12	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		26.00000	15,000	16.12	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,323.00000	1,390,000	26.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	26.02	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		431.00000	495,000	17.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		8.00000	5,000	17.92	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		479.00000	543,000	18.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		6.00000	3,000	18.37	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		528.00000	593,000	18.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		5.00000	3,000	18.82	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		207.00000	260,000	15.66	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		34.00000	20,000	15.66	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		99.00000	139,000	14.31	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		76.00000	49,000	14.31	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		338.00000	398,000	17.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		15.00000	8,000	17.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		132.00000	177,000	14.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		59.00000	37,000	14.76	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		292.00000	351,000	16.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		19.00000	11,000	16.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		45.00000	27,000	15.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		168.00000	217,000	15.21	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		20.00000	29,000	14.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		247.00000	189,000	14.44	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		53.00000	76,000	13.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		130.00000	86,000	13.41	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		139.00000	118,000	16.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		416.00000	463,000	16.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		128.00000	108,000	16.35	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		455.00000	503,000	16.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		152.00000	129,000	15.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		379.00000	424,000	15.85	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		535.00000	479,000	14.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		62.00000	74,000	14.63	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		244.00000	281,000	14.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		217.00000	186,000	14.84	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		169.00000	195,000	14.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		292.00000	250,000	14.37	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		883.00000	943,000	18.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		56.00000	48,000	18.87	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		704.00000	760,000	17.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		77.00000	65,000	17.86	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		275.00000	315,000	15.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		198.00000	170,000	15.09	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		182.00000	155,000	15.34	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		309.00000	350,000	15.34	0.00	0	200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		0.00000	219,000	14.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		0.00000	224,000	14.33	100,800.00	450	450
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		133.00000	117,000	17.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		904.00000	957,000	17.82	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	8.10	Call		126.00000	111,000	18.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		947.00000	1,001,000	18.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		140.00000	124,000	17.63	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		861.00000	914,000	17.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		696.00000	745,000	16.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		175.00000	155,000	16.89	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		281.00000	251,000	15.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		402.00000	441,000	15.41	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		608.00000	554,000	14.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		129.00000	144,000	14.59	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		539.00000	488,000	14.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		160.00000	178,000	14.61	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		435.00000	476,000	15.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		264.00000	236,000	15.60	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		414.00000	377,000	15.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		382.00000	416,000	15.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		391.00000	358,000	15.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		409.00000	447,000	15.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		438.00000	396,000	14.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		356.00000	385,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		708.00000	659,000	14.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		251.00000	274,000	14.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		678.00000	630,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		271.00000	295,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		738.00000	689,000	14.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		231.00000	254,000	14.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		730.00000	680,000	14.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		237.00000	259,000	14.77	259,000.00	1,000	1,000
<b>Total \$ / R Option</b>										<b>359,800.00</b>	<b>1,450</b>	<b>171,033</b>
<b>Total \$ / R</b>										<b>136,129,881.60</b>	<b>20,687</b>	<b>478,303</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.01040	7.07680			21,031.20	3	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.10550	7.17310			0.00	0	40
<b>Total \$ / R MAXI Future</b>										<b>21,031.20</b>	<b>3</b>	<b>165</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		13,021.00000	8,620,000	13.41	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		5,341.00000	7,580,000	13.41	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		9,851.00000	6,559,000	13.86	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		7,171.00000	10,519,000	13.86	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		16,591.00000	11,634,000	13.75	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		3,911.00000	5,594,000	13.75	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		29,187.00000	24,951,000	14.37	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		16,877.00000	19,401,000	14.37	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		26,368.00000	22,362,000	14.33	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		19,058.00000	21,812,000	14.33	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		32,179.00000	27,720,000	14.41	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		14,869.00000	17,170,000	14.41	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		16,606.00000	14,145,000	15.59	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		34,296.00000	38,595,000	15.59	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>21,031.20</b>	<b>3</b>	<b>225</b>

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011			11.24620	11.44100			854,711.20	76	30,616
£ / R	On	13/06/2011			11.38640	11.58380			5,249,130.40	461	2,972
£ / R	On	19/09/2011			11.53240	11.73220			0.00	0	2,507
£ / R	On	19/12/2011			11.66980	11.87050			0.00	0	87
<b>Total £ / R Future</b>									<b>6,103,841.60</b>	<b>537</b>	<b>36,182</b>
£ / R	On	14/03/2011		11.80	Call	41.00000	18,000	16.78	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	400.00000	572,000	16.78	0.00	0	2,000
£ / R	On	14/03/2011		11.85	Call	34.00000	15,000	17.08	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	443.00000	619,000	17.08	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	48.00000	21,000	16.48	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	357.00000	525,000	16.48	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	142.00000	268,000	14.66	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	133.00000	64,000	14.66	0.00	0	569
£ / R	On	14/03/2011		12.55	Put	1,112.00000	1,306,000	21.32	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	3.00000	2,000	21.32	0.00	0	569
£ / R	On	14/03/2011		12.00	Put	579.00000	763,000	17.99	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	20.00000	9,000	17.99	0.00	0	150
£ / R	On	14/03/2011		8.00	Put	0.00000	0,000	18.82	0.00	0	0
£ / R	On	14/03/2011		8.00	Call	3,441.00000	3,246,000	18.82	0.00	0	0
£ / R	On	14/03/2011		7.30	Put	0.00000	0,000	18.82	0.00	0	0
£ / R	On	14/03/2011		7.30	Call	4,141.00000	3,946,000	18.82	0.00	0	0
£ / R	On	13/06/2011		11.85	Call	265.00000	202,000	15.51	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	531.00000	666,000	15.51	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	250.00000	190,000	15.62	0.00	0	0
£ / R	On	13/06/2011		11.90	Put	566.00000	704,000	15.62	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	11.80	Call		282.00000	215,000	15.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		498.00000	629,000	15.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		913.00000	754,000	14.43	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		79.00000	118,000	14.43	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		299.00000	394,000	14.59	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		433.00000	330,000	14.59	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		381.00000	293,000	14.82	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		347.00000	457,000	14.82	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		235.00000	178,000	15.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		601.00000	742,000	15.74	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		633.00000	524,000	14.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		401.00000	492,000	14.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		606.00000	500,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		424.00000	518,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		660.00000	548,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		378.00000	466,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		556.00000	461,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		474.00000	579,000	14.91	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		385.00000	319,000	15.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		753.00000	887,000	15.77	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		736.00000	624,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		516.00000	604,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		711.00000	604,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		541.00000	634,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		762.00000	648,000	14.63	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	Put		492.00000	578,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		511.00000	435,000	15.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		841.00000	965,000	15.55	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>6,103,841.60</b>	<b>537</b>	<b>40,240</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08570	0.08660			857.00	10	458
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08690	0.08780			0.00	0	573
<b>Total ¥ / R Future</b>										<b>857.00</b>	<b>10</b>	<b>1,031</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		116.00000	76,000	17.61	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		156.00000	206,000	17.61	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		1.00000	1,000	21.61	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,041.00000	1,131,000	21.61	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		960.00000	870,000	17.20	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	17.20	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		458.00000	402,000	15.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		178.00000	212,000	15.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		121.00000	103,000	19.16	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		841.00000	913,000	19.16	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,291.00000	1,204,000	16.27	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		11.00000	14,000	16.27	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>857.00</b>	<b>10</b>	<b>1,031</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.62550	9.75630			3,205,291.50	333	17,584
€ / R	On	13/06/2011	Foreign Exchange Future			9.74330	9.87620			29,229.90	3	8,078



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011			9.86550	10.00080			98,655.00	10	3,161
€ / R	On	19/12/2011			9.97980	10.11800			0.00	0	0
<b>Total € / R Future</b>									<b>3,333,176.40</b>	<b>346</b>	<b>28,823</b>
€ / R	On	14/03/2011		9.80	Call	96.00000	50,000	14.07	0.00	0	0
€ / R	On	14/03/2011		9.80	Put	140.00000	225,000	14.07	0.00	0	0
€ / R	On	14/03/2011		9.85	Call	78.00000	40,000	14.43	0.00	0	0
€ / R	On	14/03/2011		9.85	Put	172.00000	265,000	14.43	0.00	0	0
€ / R	On	14/03/2011		9.75	Call	116.00000	63,000	13.71	0.00	0	0
€ / R	On	14/03/2011		9.75	Put	110.00000	188,000	13.71	0.00	0	0
€ / R	On	14/03/2011		9.50	Put	37.00000	59,000	13.41	0.00	0	0
€ / R	On	14/03/2011		9.50	Call	293.00000	184,000	13.41	0.00	0	10,429
€ / R	On	14/03/2011		10.40	Put	652.00000	779,000	18.38	0.00	0	0
€ / R	On	14/03/2011		10.40	Call	8.00000	4,000	18.38	0.00	0	14,937
€ / R	On	14/03/2011		10.50	Put	749.00000	878,000	19.10	0.00	0	0
€ / R	On	14/03/2011		10.50	Call	5.00000	3,000	19.10	0.00	0	4,508
€ / R	On	14/03/2011		10.10	Put	371.00000	488,000	16.23	0.00	0	0
€ / R	On	14/03/2011		10.10	Call	27.00000	13,000	16.23	0.00	0	100
€ / R	On	14/03/2011		9.60	Call	214.00000	118,000	12.63	0.00	0	500
€ / R	On	14/03/2011		9.60	Put	58.00000	93,000	12.63	0.00	0	3,000
€ / R	On	14/03/2011		10.00	Put	286.00000	396,000	15.51	0.00	0	0
€ / R	On	14/03/2011		10.00	Call	42.00000	21,000	15.51	0.00	0	500
€ / R	On	13/06/2011		9.80	Call	331.00000	260,000	13.54	0.00	0	0
€ / R	On	13/06/2011		9.80	Put	255.00000	317,000	13.54	0.00	0	0
€ / R	On	13/06/2011		9.85	Call	305.00000	241,000	13.72	0.00	0	0
€ / R	On	13/06/2011		9.85	Put	279.00000	348,000	13.72	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	Call		358.00000	279,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		232.00000	286,000	13.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		604.00000	512,000	13.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		253.00000	297,000	13.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		574.00000	484,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		273.00000	319,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		635.00000	540,000	13.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		234.00000	275,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		666.00000	578,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		348.00000	398,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		638.00000	552,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		370.00000	422,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		695.00000	604,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		327.00000	374,000	13.54	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>3,333,176.40</b>	<b>346</b>	<b>62,797</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.09850	7.14140			42,591.00	6	8,246
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.11200	7.15500			0.00	0	10,255
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.12580	7.16980			0.00	0	5,840
<b>Total AU\$ / R Future</b>										<b>42,591.00</b>	<b>6</b>	<b>24,341</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		444.00000	402,000	14.92	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		3.00000	4,000	14.92	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		396.00000	353,000	14.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		5.00000	5,000	14.31	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		494.00000	451,000	15.54	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		3.00000	3,000	15.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		551.00000	512,000	13.56	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		46.00000	50,000	13.56	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		507.00000	468,000	13.21	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		52.00000	56,000	13.21	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		596.00000	556,000	13.90	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		41.00000	44,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		607.00000	569,000	12.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		87.00000	93,000	12.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		565.00000	528,000	12.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		95.00000	102,000	12.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		649.00000	611,000	13.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		79.00000	85,000	13.17	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>42,591.00</b>	<b>6</b>	<b>24,341</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.14200	7.20000			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.22360	7.28270			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		182.00000	131,000	12.47	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		32.00000	39,000	12.47	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		145.00000	97,000	12.12	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		45.00000	55,000	12.12	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		223.00000	169,000	12.82	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	14/03/2011	Foreign Exchange Option	7.00	Put		23.00000	27,000	12.82	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		443.00000	393,000	12.28	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		60.00000	69,000	12.28	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		404.00000	354,000	12.13	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		71.00000	80,000	12.13	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		484.00000	432,000	12.44	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		51.00000	58,000	12.44	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			7.52610	7.64060			0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Future			7.63460	7.75160			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		400.00000	292,000	15.22	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		9.00000	16,000	15.22	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		354.00000	248,000	14.84	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		13.00000	22,000	14.84	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		448.00000	337,000	15.60	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		7.00000	11,000	15.60	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		691.00000	591,000	14.52	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		39.00000	56,000	14.52	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		649.00000	551,000	14.49	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		47.00000	66,000	14.49	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		735.00000	632,000	14.54	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		33.00000	47,000	14.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	14/03/2011	Foreign Exchange Future			13,917.44000	14,082.42000				0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,103.87000	14,272.23000				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		4,824.00000	3,174,000	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		4,824.00000	3,174,000	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		4,824.00000	3,175,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	1,000	2.00		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		7,722.00000	6,039,000			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		7,722.00000	6,039,000			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		7,722.00000	6,039,000			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			1.06680	1.07650				0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.08320	1.09340				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		298.00000	221,000	13.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		33.00000	53,000	13.00		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	Call		49.00000	32,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		284.00000	364,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		769.00000	674,000	17.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		4.00000	6,000	17.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		584.00000	511,000	13.71	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		150.00000	179,000	13.71	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		316.00000	270,000	14.67	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		382.00000	438,000	14.67	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		978.00000	886,000	13.55	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		44.00000	54,000	13.55	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>145,271,578.80</b>	<b>20,139</b>	<b>399,603</b>
<b>Total Options</b>							<b>359,800.00</b>	<b>1,450</b>	<b>209,125</b>
<b>Grand Total:</b>							<b>145,631,378.80</b>	<b>21,589</b>	<b>608,728</b>