



# Currency Derivatives Daily MTM Report

Daily summary for: 04/03/2011

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			6.90860	6.90820			15,357,817.80	2,223	216,944
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00310	7.00190			36,787,284.30	5,253	78,313
\$ / R	On	19/09/2011	Foreign Exchange Future			7.10730	7.10430			213,219.00	30	13,136
\$ / R	On	19/12/2011	Foreign Exchange Future			7.20810	7.20230			50,456.70	7	970
\$ / R	On	19/03/2012	Foreign Exchange Future			7.31670	7.30920			0.00	0	277
<b>Total \$ / R Future</b>										<b>52,408,777.80</b>	<b>7,513</b>	<b>309,640</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	23.73	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,092.00000	1,091,000	23.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	24.23	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,142.00000	1,141,000	24.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,042.00000	1,041,000	23.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,592.00000	1,591,000	28.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	28.78	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,592.00000	3,591,000	41.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	41.86	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		394.00000	393,000	16.66	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		2.00000	2,000	16.66	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,492.00000	1,491,000	27.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	27.77	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		592.00000	591,000	18.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		0.00000	0,000	18.68	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		642.00000	641,000	19.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		0.00000	0,000	19.18	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		692.00000	691,000	19.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		0.00000	0,000	19.69	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		346.00000	344,000	16.15	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		4.00000	3,000	16.15	0.00	0	7,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		206.00000	202,000	14.64	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		14.00000	11,000	14.64	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		493.00000	492,000	17.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		1.00000	1,000	17.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		251.00000	248,000	15.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		9.00000	7,000	15.14	0.00	0	100
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		444.00000	442,000	17.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		2.00000	1,000	17.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		6.00000	4,000	15.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		298.00000	295,000	15.65	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		39.00000	34,000	13.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		97.00000	93,000	13.02	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		123.00000	118,000	13.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		31.00000	27,000	13.63	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		88.00000	87,000	16.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		536.00000	534,000	16.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		80.00000	79,000	16.67	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		578.00000	576,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		97.00000	96,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		495.00000	493,000	16.18	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		394.00000	395,000	14.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		92.00000	92,000	14.55	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		340.00000	339,000	15.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		142.00000	142,000	15.21	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		239.00000	238,000	14.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		191.00000	191,000	14.49	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,032.00000	1,029,000	19.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		34.00000	32,000	19.09	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		845.00000	842,000	18.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		47.00000	45,000	18.12	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		377.00000	375,000	15.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		129.00000	128,000	15.46	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		117.00000	116,000	15.70	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		415.00000	413,000	15.70	82,600.00	200	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		271.00000	270,000	14.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		173.00000	173,000	14.73	0.00	0	650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		99.00000	96,000	18.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,045.00000	1,039,000	18.15	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		94.00000	91,000	18.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,090.00000	1,084,000	18.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		104.00000	102,000	17.97	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,000.00000	995,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		827.00000	821,000	17.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		131.00000	128,000	17.24	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		212.00000	211,000	15.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		508.00000	504,000	15.79	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		477.00000	478,000	14.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		173.00000	171,000	14.63	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		417.00000	417,000	14.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		213.00000	210,000	14.65	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		545.00000	541,000	15.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		199.00000	198,000	15.97	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		662.00000	657,000	16.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		166.00000	164,000	16.52	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		328.00000	330,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		476.00000	472,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		311.00000	313,000	15.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		509.00000	505,000	15.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		345.00000	347,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		443.00000	439,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		585.00000	589,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		312.00000	308,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		558.00000	562,000	14.91	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	7.09	Put		335.00000	331,000	14.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		613.00000	617,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		290.00000	286,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		605.00000	609,000	14.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		296.00000	292,000	14.83	0.00	0	1,000
<b>Total \$ / R Option</b>										<b>82,600.00</b>	<b>200</b>	<b>168,733</b>
<b>Total \$ / R</b>										<b>52,491,377.80</b>	<b>7,713</b>	<b>478,373</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.90860	6.90820			69,086.00	10	70
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.00310	7.00190			70,031.00	10	280
<b>Total \$ / R MAXI Future</b>										<b>139,117.00</b>	<b>20</b>	<b>350</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		3,139.00000	2,722,000	13.63	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		12,319.00000	11,862,000	13.63	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		2,091.00000	1,745,000	14.14	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		16,271.00000	15,885,000	14.14	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		4,628.00000	4,161,000	13.13	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		8,808.00000	8,301,000	13.13	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		19,099.00000	19,093,000	14.49	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		23,909.00000	23,783,000	14.49	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		17,310.00000	17,287,000	14.73	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		27,120.00000	26,977,000	14.73	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		21,069.00000	21,080,000	14.24	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		20,879.00000	20,770,000	14.24	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		10,622.00000	10,533,000	15.94	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		45,432.00000	45,223,000	15.94	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total \$ / R MAXI</b>										<b>139,117.00</b>	<b>20</b>	<b>410</b>
£ / R	On	14/03/2011	Foreign Exchange Future			11.25090	11.23610			8,021,891.70	713	30,352
£ / R	On	13/06/2011	Foreign Exchange Future			11.39240	11.37610			9,170,882.00	805	3,821
£ / R	On	19/09/2011	Foreign Exchange Future			11.54080	11.52080			0.00	0	2,512
£ / R	On	19/12/2011	Foreign Exchange Future			11.67920	11.65500			0.00	0	87
<b>Total £ / R Future</b>										<b>17,192,773.70</b>	<b>1,518</b>	<b>36,772</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		6.00000	5,000	16.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		570.00000	554,000	16.29	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		5.00000	4,000	16.61	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		619.00000	603,000	16.61	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		8.00000	6,000	15.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		522.00000	505,000	15.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		250.00000	234,000	14.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		36.00000	35,000	14.08	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,314.00000	1,299,000	21.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		0.00000	0,000	21.03	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		766.00000	751,000	17.55	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		2.00000	2,000	17.55	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	22.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,236.00000	3,251,000	22.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	33.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		3,936.00000	3,951,000	33.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		177.00000	182,000	15.01	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	11.85	Put		651.00000	640,000	15.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		166.00000	170,000	15.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		690.00000	678,000	15.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		190.00000	194,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		614.00000	602,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		728.00000	741,000	13.91	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		102.00000	99,000	13.91	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		376.00000	367,000	14.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		302.00000	309,000	14.06	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		265.00000	271,000	14.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		439.00000	429,000	14.30	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		155.00000	159,000	15.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		729.00000	717,000	15.25	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		499.00000	507,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		478.00000	466,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		479.00000	484,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		508.00000	493,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		523.00000	532,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		452.00000	441,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		440.00000	444,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		569.00000	553,000	14.56	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		301.00000	304,000	15.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		880.00000	863,000	15.45	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		607.00000	618,000	14.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		602.00000	589,000	14.55	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	11.70	Call		587.00000	598,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		632.00000	619,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		630.00000	642,000	14.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		575.00000	563,000	14.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		420.00000	428,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		965.00000	949,000	15.46	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>17,192,773.70</b>	<b>1,518</b>	<b>40,830</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08390	0.08390			1,006.80	12	426
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08510	0.08510			0.00	0	573
<b>Total ¥ / R Future</b>										<b>1,006.80</b>	<b>12</b>	<b>999</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		17.00000	15,000	18.36	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		327.00000	325,000	18.36	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	25.31	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,310.00000	1,310,000	25.31	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		690.00000	690,000	16.62	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	16.62	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		303.00000	303,000	16.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		293.00000	293,000	16.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		74.00000	74,000	20.13	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,064.00000	1,064,000	20.13	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,031.00000	1,031,000	16.19	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		21.00000	21,000	16.19	0.00	0	0
<b>Total ¥ / 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 ¥ / R</b>									<b>1,006.80</b>	<b>12</b>	<b>999</b>
€ / R	On	14/03/2011			9.66980	9.62570			10,395,035.00	1,075	17,807
€ / R	On	13/06/2011			9.78750	9.74200			420,862.50	43	8,895
€ / R	On	19/09/2011			9.90790	9.86000			0.00	0	3,161
€ / R	On	19/12/2011			10.02030	9.96810			0.00	0	0
<b>Total € / R Future</b>									<b>10,815,897.50</b>	<b>1,118</b>	<b>29,863</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call	31.00000	37,000	13.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put	205.00000	167,000	13.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call	23.00000	27,000	13.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put	247.00000	207,000	13.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call	41.00000	50,000	13.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put	165.00000	130,000	13.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put	38.00000	27,000	13.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call	164.00000	197,000	13.82	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put	775.00000	731,000	18.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call	1.00000	1,000	18.36	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put	875.00000	830,000	19.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call	1.00000	0,000	19.15	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put	479.00000	435,000	15.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call	5.00000	5,000	15.97	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call	95.00000	121,000	12.87	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put	69.00000	51,000	12.87	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put	383.00000	340,000	15.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call	9.00000	10,000	15.18	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call	247.00000	269,000	13.38	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	9.80	Put		305.00000	282,000	13.38	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		229.00000	249,000	13.57	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		337.00000	312,000	13.57	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		267.00000	294,000	13.40	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		275.00000	257,000	13.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		502.00000	532,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		292.00000	274,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		474.00000	504,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		314.00000	296,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		530.00000	562,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		270.00000	254,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		565.00000	599,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		397.00000	379,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		539.00000	573,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		421.00000	403,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		592.00000	627,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		374.00000	357,000	13.65	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>10,815,897.50</b>	<b>1,118</b>	<b>63,837</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.99070	7.00330			0.00	0	8,189
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00590	7.01770			70,059.00	10	10,093
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.02150	7.03120			1,404,300.00	200	6,040
<b>Total AU\$ / R Future</b>										<b>1,474,359.00</b>	<b>210</b>	<b>24,322</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		304.00000	292,000	13.45	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	13.45		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		255.00000	244,000	12.80		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		2.00000	3,000	12.80		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		354.00000	342,000	14.09		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		1.00000	1,000	14.09		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		422.00000	413,000	12.70		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		54.00000	57,000	12.70		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		380.00000	371,000	12.36		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		62.00000	65,000	12.36		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		466.00000	455,000	13.05		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		48.00000	49,000	13.05		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		490.00000	482,000	12.62		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		109.00000	111,000	12.62		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		451.00000	443,000	12.39		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		120.00000	122,000	12.39		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		530.00000	521,000	12.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		99.00000	100,000	12.85		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>1,474,359.00</b>	<b>210</b>	<b>24,322</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.11190	7.09520				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.19420	7.17620				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		87.00000	92,000	11.98		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		42.00000	30,000	11.98		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	7.10	Call		58.00000	60,000	11.58	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		63.00000	48,000	11.58	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		122.00000	130,000	12.39	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		27.00000	18,000	12.39	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		355.00000	367,000	12.42	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		79.00000	73,000	12.42	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		319.00000	330,000	12.28	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		93.00000	86,000	12.28	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		393.00000	406,000	12.56	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		67.00000	62,000	12.56	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			7.47430	7.42530			0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.58140	7.53190			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		192.00000	233,000	14.65	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		17.00000	9,000	14.65	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		151.00000	189,000	14.25	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		26.00000	15,000	14.25	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		236.00000	280,000	15.05	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		11.00000	6,000	15.05	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		503.00000	543,000	14.60	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		71.00000	62,000	14.60	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		465.00000	504,000	14.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		83.00000	73,000	14.57	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		543.00000	584,000	14.64	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		61.00000	53,000	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			13,833.55000	13,803.09000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,020.77000	13,987.58000			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		2,031.00000	2,336,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		2,031.00000	2,335,000	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		2,031.00000	2,336,000	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		4,876.00000	5,208,000		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		4,876.00000	5,208,000		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		4,876.00000	5,208,000		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			1.05200	1.05120			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06870	1.06740			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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		101.00000	101,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		89.00000	81,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		6.00000	5,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		494.00000	485,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		518.00000	524,000	17.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		6.00000	4,000	17.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		403.00000	412,000	13.92	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		229.00000	225,000	13.92	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		204.00000	207,000	15.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		530.00000	520,000	15.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		746.00000	758,000	13.66	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		72.00000	71,000	13.66	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>82,031,931.80</b>	<b>10,391</b>	<b>403,737</b>
<b>Total Options</b>							<b>82,600.00</b>	<b>200</b>	<b>206,825</b>
<b>Grand Total:</b>							<b>82,114,531.80</b>	<b>10,591</b>	<b>610,562</b>