



# Currency Derivatives Daily MTM Report

Daily summary for: 10/03/2011

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			6.90450	6.87460			242,713,888.50	35,153	175,954
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99530	6.96850			201,905,343.90	28,863	109,390
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09860	7.07150			106,954,606.20	15,067	28,476
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19850	7.17120			15,296,812.50	2,125	1,875
\$ / R	On	19/03/2012	Foreign Exchange Future			7.30860	7.28110			0.00	0	277
<b>Total \$ / R Future</b>										<b>566,870,651.10</b>	<b>81,208</b>	<b>315,972</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	27.49	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,125.00000	1,096,000	27.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	28.21	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,175.00000	1,146,000	28.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	26.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,075.00000	1,046,000	26.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,625.00000	1,596,000	34.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		0.00000	0,000	34.64	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,625.00000	3,596,000	46.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	46.81	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		425.00000	396,000	17.49	0.00	0	2,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		0.00000	0,000	17.49	0.00	0	6,050
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,525.00000	1,496,000	33.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		0.00000	0,000	33.21	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		625.00000	596,000	20.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		0.00000	0,000	20.35	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		675.00000	646,000	21.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		0.00000	0,000	21.07	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		725.00000	696,000	21.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		0.00000	0,000	21.78	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		375.00000	346,000	16.78	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		0.00000	0,000	16.78	0.00	0	7,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		227.00000	197,000	14.64	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		2.00000	1,000	14.64	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		525.00000	496,000	18.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		0.00000	0,000	18.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		276.00000	247,000	15.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		1.00000	1,000	15.35	0.00	0	100
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		475.00000	446,000	18.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	18.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		0.00000	0,000	16.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		325.00000	296,000	16.07	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		27.00000	14,000	11.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		52.00000	68,000	11.93	0.00	0	8,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Put		133.00000	104,000	13.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.00	Call		8.00000	8,000	13.21	0.00	0	1,600
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		74.00000	73,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		556.00000	528,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		67.00000	66,000	16.10	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		599.00000	571,000	16.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		82.00000	81,000	15.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		514.00000	486,000	15.62	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		362.00000	380,000	14.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		94.00000	85,000	14.21	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		355.00000	330,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		123.00000	125,000	14.68	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		250.00000	228,000	13.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		168.00000	173,000	13.96	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,059.00000	1,029,000	18.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		27.00000	24,000	18.47	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		871.00000	841,000	17.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		39.00000	36,000	17.52	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		393.00000	367,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		111.00000	112,000	14.91	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		101.00000	101,000	15.15	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		433.00000	406,000	15.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		284.00000	261,000	14.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		152.00000	156,000	14.20	0.00	0	650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		92.00000	88,000	17.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,071.00000	1,039,000	17.98	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		87.00000	83,000	18.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,116.00000	1,084,000	18.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		97.00000	94,000	17.80	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,026.00000	995,000	17.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		850.00000	820,000	17.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		121.00000	119,000	17.07	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		196.00000	199,000	15.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		525.00000	500,000	15.60	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		451.00000	465,000	14.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		180.00000	166,000	14.46	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		390.00000	404,000	14.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		219.00000	205,000	14.47	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		563.00000	537,000	15.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		184.00000	186,000	15.79	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		682.00000	654,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		153.00000	153,000	16.33	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		314.00000	317,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		493.00000	469,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		298.00000	300,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		527.00000	502,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		330.00000	334,000	15.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		459.00000	436,000	15.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		568.00000	579,000	14.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		323.00000	306,000	14.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		542.00000	552,000	14.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		347.00000	329,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		595.00000	606,000	14.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		300.00000	283,000	14.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		587.00000	598,000	14.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		306.00000	289,000	14.76	0.00	0	1,000
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>168,733</b>
<b>Total \$ / R</b>										<b>566,870,651.10</b>	<b>81,208</b>	<b>484,705</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.90450	6.87460			0.00	0	70
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.99530	6.96850			279,812.00	40	350
<b>Total \$ / R MAXI Future</b>										<b>279,812.00</b>	<b>40</b>	<b>420</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		795.00000	811,000	13.21	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		13,335.00000	10,361,000	13.21	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		390.00000	348,000	13.92	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		17,930.00000	14,898,000	13.92	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		1,570.00000	1,786,000	12.49	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		9,110.00000	6,336,000	12.49	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		16,848.00000	17,338,000	13.96	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		24,998.00000	22,808,000	13.96	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		15,186.00000	15,557,000	14.20	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		28,336.00000	26,027,000	14.20	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		18,690.00000	19,312,000	13.73	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		21,840.00000	19,782,000	13.73	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		9,083.00000	9,035,000	15.39	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		47,233.00000	44,505,000	15.39	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>279,812.00</b>	<b>40</b>	<b>480</b>
£ / R	On	14/03/2011	Foreign Exchange Future			11.10760	11.12140			44,874,704.00	4,040	28,263
£ / R	On	13/06/2011	Foreign Exchange Future			11.24210	11.26100			15,041,929.80	1,338	5,409
£ / R	On	19/09/2011	Foreign Exchange Future			11.38820	11.40640			35,087,044.20	3,081	5,750
£ / R	On	19/12/2011	Foreign Exchange Future			11.52480	11.54220			0.00	0	87
<b>Total £ / R Future</b>										<b>95,003,678.00</b>	<b>8,459</b>	<b>39,509</b>
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		0.00000	0,000	17.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		679.00000	692,000	17.83	0.00	0	2,000
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		0.00000	0,000	18.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		729.00000	742,000	18.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		0.00000	0,000	17.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		629.00000	642,000	17.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		333.00000	344,000	14.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		4.00000	2,000	14.70	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,429.00000	1,442,000	24.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		0.00000	0,000	24.54	0.00	0	569
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		879.00000	892,000	19.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		0.00000	0,000	19.62	0.00	0	150
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		3,121.00000	3,108,000	17.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	18.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		3,821.00000	3,808,000	18.97	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		135.00000	125,000	14.79	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		724.00000	733,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		126.00000	116,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		765.00000	774,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		146.00000	135,000	14.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		685.00000	693,000	14.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		626.00000	607,000	13.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		115.00000	115,000	13.33	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		429.00000	434,000	13.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		240.00000	226,000	13.81	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		208.00000	195,000	14.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		497.00000	503,000	14.05	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		117.00000	108,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		806.00000	816,000	15.04	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		437.00000	422,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		531.00000	534,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		419.00000	403,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		563.00000	565,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		457.00000	441,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		501.00000	503,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		384.00000	369,000	14.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		628.00000	631,000	14.64	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		259.00000	248,000	15.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		953.00000	960,000	15.55	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		549.00000	534,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		657.00000	659,000	14.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		531.00000	516,000	14.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		689.00000	691,000	14.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		569.00000	553,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		627.00000	628,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		377.00000	364,000	15.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,035.00000	1,039,000	15.51	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>95,003,678.00</b>	<b>8,459</b>	<b>43,567</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08320	0.08310			0.00	0	400
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08440	0.08430			0.00	0	573
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>973</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		3.00000	2,000	21.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		393.00000	382,000	21.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	30.67	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,390.00000	1,380,000	30.67	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		610.00000	620,000	16.15	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	16.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		251.00000	250,000	16.18	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		321.00000	310,000	16.18	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		56.00000	54,000	19.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,126.00000	1,114,000	19.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		951.00000	960,000	15.68	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		21.00000	20,000	15.68	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>0.00</b>	<b>0</b>	<b>973</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.54980	9.55850			20,360,173.60	2,132	15,829
€ / R	On	13/06/2011	Foreign Exchange Future			9.66260	9.67490			9,121,494.40	944	9,082
€ / R	On	19/09/2011	Foreign Exchange Future			9.78160	9.79420			12,373,724.00	1,265	4,430
€ / R	On	19/12/2011	Foreign Exchange Future			9.89230	9.90480			2,967,690.00	300	300
<b>Total € / R Future</b>										<b>44,823,082.00</b>	<b>4,641</b>	<b>29,641</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		5.00000	2,000	13.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		247.00000	252,000	13.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		3.00000	1,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		295.00000	301,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		8.00000	4,000	13.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		200.00000	204,000	13.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		30.00000	25,000	11.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		88.00000	75,000	11.51	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		842.00000	850,000	20.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		0.00000	0,000	20.60	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		942.00000	950,000	21.71	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	21.71	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		542.00000	550,000	17.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		0.00000	0,000	17.26	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		36.00000	26,000	11.70	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		78.00000	76,000	11.70	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		443.00000	450,000	16.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		1.00000	0,000	16.15	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		211.00000	201,000	13.35	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		336.00000	338,000	13.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		194.00000	185,000	13.54	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		369.00000	372,000	13.54	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		228.00000	218,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		303.00000	305,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		459.00000	451,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		315.00000	319,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		433.00000	425,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		339.00000	343,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		487.00000	478,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		293.00000	296,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		530.00000	521,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		425.00000	429,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		505.00000	497,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		450.00000	455,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		555.00000	547,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		400.00000	405,000	13.67	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>44,823,082.00</b>	<b>4,641</b>	<b>63,615</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.90990	6.94240			13,992,547.50	2,025	5,324
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.92410	6.95740			8,308,920.00	1,200	11,588
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.93980	6.97220			5,551,840.00	800	6,790
<b>Total AU\$ / R Future</b>										<b>27,853,307.50</b>	<b>4,025</b>	<b>23,702</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		243.00000	210,000	10.39	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	0,000	10.39		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		194.00000	160,000	10.03		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		2.00000	0,000	10.03		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		293.00000	260,000	10.75		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		1.00000	0,000	10.75		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		367.00000	335,000	11.75		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		60.00000	61,000	11.75		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		326.00000	294,000	11.38		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		69.00000	70,000	11.38		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		409.00000	377,000	12.12		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		52.00000	53,000	12.12		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		440.00000	413,000	12.22		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		118.00000	123,000	12.22		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		402.00000	376,000	11.97		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		130.00000	136,000	11.97		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		479.00000	451,000	12.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		107.00000	111,000	12.47		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>27,853,307.50</b>	<b>4,025</b>	<b>23,702</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.08070	7.09110				0.00	0	1,641
CAD/ R On 13/06/2011 Foreign Exchange Future			7.15930	7.17330				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,641</b>
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		62.00000	54,000	12.34		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		21.00000	23,000	12.34		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		32.00000	26,000	11.70	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		41.00000	45,000	11.70	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		101.00000	91,000	12.99	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		10.00000	10,000	12.99	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		354.00000	342,000	12.85	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		81.00000	83,000	12.85	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		318.00000	306,000	12.70	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		95.00000	97,000	12.70	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		392.00000	379,000	12.99	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		69.00000	70,000	12.99	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>1,641</b>
CHF / R On 14/03/2011 Foreign Exchange Future			7.41320	7.40890			0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.51580	7.51510			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		163.00000	167,000	14.49	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		4.00000	4,000	14.49	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		119.00000	121,000	13.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		10.00000	8,000	13.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		211.00000	215,000	15.19	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		2.00000	2,000	15.19	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		484.00000	484,000	14.45	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		69.00000	68,000	14.45	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		446.00000	445,000	14.37	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		81.00000	79,000	14.37	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		524.00000	524,000	14.52	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		59.00000	58,000	14.52	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			13,726.29000	13,715.62000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,907.86000	13,903.79000			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		1,156.00000	1,263,000	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		1,156.00000	1,263,000	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		1,156.00000	1,263,000	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		4,038.00000	4,079,000		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		4,038.00000	4,079,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		4,038.00000	4,079,000		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			1.05010	1.04800			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06650	1.06540			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		54.00000	53,000	12.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		74.00000	52,000	12.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		2.00000	1,000	20.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		522.00000	500,000	20.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		481.00000	501,000	19.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		1.00000	0,000	19.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		380.00000	379,000	13.44		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		226.00000	214,000	13.44		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		187.00000	182,000	14.60		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		533.00000	517,000	14.60		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		722.00000	727,000	13.13		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		68.00000	62,000	13.13		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>734,830,530.60</b>	<b>98,373</b>	<b>411,858</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>206,825</b>
<b>Grand Total:</b>								<b>734,830,530.60</b>	<b>98,373</b>	<b>618,683</b>