



# Currency Derivatives Daily MTM Report

Daily summary for: 05/01/2011

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			6.81060	6.76520			97,629,951.00	14,335	272,086
\$ / R	On	13/06/2011	Foreign Exchange Future			6.88960	6.84400			2,480,256.00	360	61,373
\$ / R	On	19/09/2011	Foreign Exchange Future			6.99150	6.94630			69,915.00	10	11,723
\$ / R	On	19/12/2011	Foreign Exchange Future			7.08080	7.03580			0.00	0	16
<b>Total \$ / R Future</b>										<b>100,180,122.00</b>	<b>14,705</b>	<b>345,198</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		8.00000	6,000	18.92	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,243.00000	1,195,000	18.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		7.00000	5,000	19.12	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,292.00000	1,244,000	19.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		9.00000	6,000	18.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,194.00000	1,145,000	18.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,738.00000	1,691,000	20.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		3.00000	2,000	20.91	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,735.00000	3,689,000	29.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.57	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		574.00000	530,000	16.14	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	7.30	Call		39.00000	41,000	16.14	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,639.00000	1,591,000	20.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		4.00000	2,000	20.51	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		759.00000	712,000	16.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		24.00000	23,000	16.94	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		806.00000	759,000	17.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		21.00000	20,000	17.14	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		854.00000	806,000	17.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		19.00000	17,000	17.33	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		529.00000	487,000	15.94	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		44.00000	48,000	15.94	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		401.00000	363,000	15.35	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		66.00000	74,000	15.35	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		665.00000	620,000	16.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		30.00000	31,000	16.54	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		442.00000	403,000	15.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		57.00000	64,000	15.55	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		619.00000	575,000	16.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		34.00000	36,000	16.34	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		50.00000	55,000	15.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		485.00000	444,000	15.74	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		213.00000	189,000	14.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		128.00000	150,000	14.35	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		108.00000	121,000	17.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		714.00000	681,000	17.38	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	7.50	Call		101.00000	113,000	17.61	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		757.00000	723,000	17.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		115.00000	129,000	17.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		671.00000	639,000	17.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		339.00000	374,000	15.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		195.00000	184,000	15.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		110.00000	120,000	18.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,214.00000	1,179,000	18.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		105.00000	115,000	18.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,259.00000	1,224,000	18.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		115.00000	125,000	18.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,169.00000	1,134,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		311.00000	333,000	16.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		625.00000	602,000	16.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		297.00000	319,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		661.00000	638,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		325.00000	348,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		589.00000	567,000	16.06	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>166,612</b>
<b>Total \$ / R</b>										<b>100,180,122.00</b>	<b>14,705</b>	<b>511,810</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.81060	6.76520			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.88960	6.84400			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>125</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		8,572.00000	9,884,000	14.95	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		32,052.00000	28,824,000	14.95	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		7,496.00000	8,569,000	15.15	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		35,976.00000	32,509,000	15.15	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		9,805.00000	11,380,000	14.75	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		28,285.00000	25,320,000	14.75	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		19,020.00000	21,276,000	15.58	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		39,620.00000	37,316,000	15.58	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		17,660.00000	19,780,000	15.81	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		43,260.00000	40,820,000	15.81	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		20,497.00000	22,895,000	15.36	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		36,097.00000	33,935,000	15.36	0.00	0	0
<b>Total \$ / R MAXI Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>							<b>0.00</b>	<b>0</b>	<b>125</b>
£ / R On 14/03/2011 Foreign Exchange Future			10.54260	10.54540			4,543,860.60	431	39,127
£ / R On 13/06/2011 Foreign Exchange Future			10.65460	10.65810			426,184.00	40	2,059
£ / R On 19/09/2011 Foreign Exchange Future			10.79780	10.80300			0.00	0	2,426
£ / R On 19/12/2011 Foreign Exchange Future			10.92090	10.92570			0.00	0	0
<b>Total £ / R Future</b>							<b>4,970,044.60</b>	<b>471</b>	<b>43,612</b>
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		17.00000	18,000	16.21	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		1,272.00000	1,275,000	16.21	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		16.00000	16,000	16.35	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		1,321.00000	1,323,000	16.35	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		19.00000	20,000	16.08	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		1,224.00000	1,227,000	16.08	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	11.45	Put		941.00000	943,000	15.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		36.00000	36,000	15.26	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,009.00000	2,011,000	18.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		4.00000	4,000	18.24	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,467.00000	1,469,000	16.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		12.00000	12,000	16.75	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		101.00000	100,000	16.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,293.00000	1,295,000	16.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		96.00000	95,000	16.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,338.00000	1,340,000	16.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		107.00000	105,000	16.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,249.00000	1,250,000	16.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		282.00000	280,000	15.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		979.00000	982,000	15.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		271.00000	269,000	15.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,018.00000	1,021,000	15.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		293.00000	292,000	15.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		940.00000	944,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		368.00000	366,000	15.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,092.00000	1,095,000	15.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		357.00000	355,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,131.00000	1,134,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		381.00000	379,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,055.00000	1,058,000	15.15	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,890</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R</b>										<b>4,970,044.60</b>	<b>471</b>	<b>45,502</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08190	0.08240			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08300	0.08340			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>731</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		119.00000	106,000	20.20	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		579.00000	616,000	20.20	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		23.00000	20,000	24.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,483.00000	1,530,000	24.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		597.00000	554,000	16.93	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		57.00000	64,000	16.93	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		346.00000	331,000	19.14	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		506.00000	531,000	19.14	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		131.00000	125,000	22.17	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,291.00000	1,325,000	22.17	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		919.00000	886,000	16.82	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		79.00000	86,000	16.82	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>731</b>
€ / R	On	14/03/2011	Foreign Exchange Future			8.95020	9.04440			14,561,975.40	1,627	19,344
€ / R	On	13/06/2011	Foreign Exchange Future			9.04860	9.14450			0.00	0	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.17710	9.27480			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.28940	9.38810			0.00	0	0
<b>Total € / R Future</b>										<b>14,561,975.40</b>	<b>1,627</b>	<b>27,563</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		24.00000	19,000	14.43	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	9.80	Put		780.00000	869,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		21.00000	17,000	14.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		827.00000	917,000	14.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		28.00000	22,000	14.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		734.00000	822,000	14.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		510.00000	592,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		54.00000	42,000	13.38	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,361.00000	1,454,000	16.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		5.00000	4,000	16.54	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,460.00000	1,554,000	16.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	4,000	16.90	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,067.00000	1,159,000	15.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		11.00000	9,000	15.49	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		41.00000	32,000	13.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		597.00000	682,000	13.73	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		124.00000	109,000	14.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		780.00000	860,000	14.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		117.00000	103,000	15.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		823.00000	904,000	15.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		132.00000	116,000	14.72	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		738.00000	817,000	14.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		266.00000	239,000	13.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		641.00000	712,000	13.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		253.00000	228,000	13.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		678.00000	751,000	13.96	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	9.60	Call		279.00000	251,000	13.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		604.00000	674,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		340.00000	312,000	14.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		752.00000	823,000	14.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		327.00000	300,000	14.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		789.00000	861,000	14.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		354.00000	325,000	14.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		716.00000	786,000	14.12	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>32,974</b>
<b>Total € / R</b>										<b>14,561,975.40</b>	<b>1,627</b>	<b>60,537</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.73480	6.75540			673,480.00	100	7,923
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.73400	6.75420			0.00	0	875
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.74700	6.76770			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>673,480.00</b>	<b>100</b>	<b>14,588</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		150.00000	133,000	9.89	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		95.00000	98,000	9.89	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		119.00000	111,000	10.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		114.00000	126,000	10.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		185.00000	166,000	10.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		80.00000	81,000	10.31	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		252.00000	240,000	11.08	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		148.00000	156,000	11.08	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		219.00000	208,000	10.79	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		165.00000	174,000	10.79	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 13/06/2011 Foreign Exchange Option	6.60	Call		287.00000	274,000	11.37	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		133.00000	140,000	11.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		313.00000	300,000	11.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		195.00000	203,000	11.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		280.00000	269,000	10.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		212.00000	222,000	10.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		346.00000	334,000	11.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		178.00000	187,000	11.34	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>673,480.00</b>	<b>100</b>	<b>14,588</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			6.82370	6.78160			0.00	0	1,991
CAD/ R On 13/06/2011 Foreign Exchange Future			6.88600	6.84320			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>1,991</b>
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		36.00000	46,000	10.80	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		304.00000	272,000	10.80	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		29.00000	38,000	11.03	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		347.00000	314,000	11.03	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		44.00000	57,000	10.57	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		262.00000	233,000	10.57	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		168.00000	192,000	10.94	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		225.00000	206,000	10.94	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		150.00000	172,000	11.09	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		257.00000	236,000	11.09	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		188.00000	214,000	10.79	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 13/06/2011 Foreign Exchange Option	6.85	Put		195.00000	178,000	10.79	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>1,991</b>
CHF / R On 14/03/2011 Foreign Exchange Future			7.06550	7.16060			1,059,825.00	150	190
CHF / R On 13/06/2011 Foreign Exchange Future			7.15530	7.25190			0.00	0	0
<b>Total CHF / R Future</b>							<b>1,059,825.00</b>	<b>150</b>	<b>190</b>
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		144.00000	110,000	15.28	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		233.00000	295,000	15.28	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		127.00000	97,000	15.47	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		266.00000	332,000	15.47	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		163.00000	126,000	15.08	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		202.00000	261,000	15.08	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		362.00000	307,000	14.85	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		210.00000	252,000	14.85	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		335.00000	283,000	14.88	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		233.00000	278,000	14.88	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		391.00000	333,000	14.82	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		189.00000	228,000	14.82	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>1,059,825.00</b>	<b>150</b>	<b>190</b>
RAIN On 14/03/2011 Foreign Exchange Future			13,206.06000	13,229.24000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,362.50000	13,383.81000			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		0.00000	0,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		3,708.00000	3,939,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		3,708.00000	3,940,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		3,708.00000	3,939,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1,162.00000	1,375,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1,162.00000	1,375,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1,162.00000	1,375,000		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			1.03350	1.02350			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.04700	1.03670			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		141.00000	177,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		406.00000	342,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		57.00000	74,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		822.00000	739,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		365.00000	433,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		130.00000	98,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		331.00000	388,000	14.59	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		464.00000	418,000	14.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		193.00000	230,000	15.79		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		826.00000	760,000	15.79		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		579.00000	656,000	13.92		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		212.00000	186,000	13.92		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>121,445,447.00</b>	<b>17,053</b>	<b>433,998</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>201,476</b>
<b>Grand Total:</b>								<b>121,445,447.00</b>	<b>17,053</b>	<b>635,474</b>