



Currency Derivatives Daily MTM Report

Daily summary for: 11/01/2011

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			6.91550	6.91310			19,612,358.00	2,836	269,414
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00420	6.99380			3,046,827.00	435	59,740
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09830	7.09670			0.00	0	11,973
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18680	7.18920			143,736.00	20	16
Total \$ / R Future										22,802,921.00	3,291	341,143
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	6,000	18.59	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,093.00000	1,091,000	18.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	5,000	18.79	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,142.00000	1,140,000	18.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	7,000	18.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,044.00000	1,042,000	18.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,589.00000	1,587,000	20.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	2,000	20.64	250.00	125	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,587.00000	3,585,000	29.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.72	0.00	125	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		439.00000	437,000	15.71	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		52.00000	52,000	15.71	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,489.00000	1,487,000	20.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.23	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		615.00000	613,000	16.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		28.00000	28,000	16.54	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		661.00000	659,000	16.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		24.00000	24,000	16.74	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		708.00000	706,000	16.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		21.00000	21,000	16.95	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		397.00000	395,000	15.51	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		60.00000	60,000	15.51	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		281.00000	280,000	14.89	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		94.00000	95,000	14.89	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		525.00000	523,000	16.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		38.00000	38,000	16.12	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		318.00000	317,000	15.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		81.00000	82,000	15.10	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		481.00000	480,000	15.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		44.00000	45,000	15.92	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		70.00000	70,000	15.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		357.00000	355,000	15.30	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		132.00000	131,000	14.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		195.00000	196,000	14.24	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		137.00000	139,000	16.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		593.00000	585,000	16.78	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		128.00000	130,000	17.01	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		634.00000	626,000	17.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		147.00000	149,000	16.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		553.00000	545,000	16.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		438.00000	443,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		144.00000	139,000	14.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		132.00000	132,000	18.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,085.00000	1,084,000	18.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		126.00000	127,000	18.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,129.00000	1,129,000	18.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		138.00000	138,000	18.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,041.00000	1,040,000	18.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		366.00000	364,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		527.00000	527,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		350.00000	348,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		561.00000	561,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		383.00000	380,000	15.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		494.00000	493,000	15.55	0.00	0	0
Total \$ / R Option										250.00	250	170,712
Total \$ / R										22,803,171.00	3,541	511,855
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.91550	6.91310			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.00420	6.99380			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		12,626.00000	12,680,000	14.48	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		21,316.00000	21,130,000	14.48	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		10,936.00000	10,980,000	14.69	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		24,626.00000	24,430,000	14.69	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		14,538.00000	14,603,000	14.28	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		18,228.00000	18,053,000	14.28	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		24,553.00000	24,867,000	14.93	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		30,173.00000	29,447,000	14.93	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		22,792.00000	23,085,000	15.16	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		33,412.00000	32,665,000	15.16	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		26,456.00000	26,793,000	14.70	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		27,076.00000	26,373,000	14.70	0.00	0	0
Total \$ / R MAXI Option							0.00	0	0
Total \$ / R MAXI							0.00	0	125
£ / R On 14/03/2011 Foreign Exchange Future			10.75170	10.74620			1,085,921.70	101	37,613
£ / R On 13/06/2011 Foreign Exchange Future			10.87790	10.86040			0.00	0	2,060
£ / R On 19/09/2011 Foreign Exchange Future			11.00650	11.00340			0.00	0	2,426
£ / R On 19/12/2011 Foreign Exchange Future			11.12320	11.12710			0.00	0	0
Total £ / R Future							1,085,921.70	101	42,099
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		28.00000	27,000	16.12	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		1,082.00000	1,075,000	16.12	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		25.00000	25,000	16.25	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		1,129.00000	1,123,000	16.25	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		31.00000	30,000	15.99	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		1,035.00000	1,028,000	15.99	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		762.00000	755,000	15.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		58.00000	57,000	15.19	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,810.00000	1,804,000	18.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		6.00000	6,000	18.12	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,273.00000	1,266,000	16.66	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		19.00000	18,000	16.66	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		136.00000	139,000	16.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,126.00000	1,111,000	16.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		129.00000	132,000	16.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,169.00000	1,154,000	16.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		143.00000	146,000	16.07	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,083.00000	1,068,000	16.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		351.00000	349,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		848.00000	843,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		338.00000	336,000	15.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		885.00000	880,000	15.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		365.00000	363,000	15.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		812.00000	807,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		449.00000	446,000	15.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		972.00000	973,000	15.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		435.00000	432,000	15.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,008.00000	1,009,000	15.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		463.00000	460,000	15.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		936.00000	937,000	15.33	0.00	0	0
Total £ / R Option										0.00	0	1,890

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										1,085,921.70	101	43,989
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08310	0.08330			0.00	0	751
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08440			0.00	0	0
Total ¥ / R Future										0.00	0	751
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		129.00000	123,000	19.67	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		499.00000	513,000	19.67	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		22.00000	21,000	23.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,392.00000	1,411,000	23.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		668.00000	650,000	17.08	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		38.00000	40,000	17.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		378.00000	375,000	18.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		438.00000	445,000	18.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		140.00000	139,000	21.74	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,200.00000	1,209,000	21.74	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		999.00000	990,000	16.61	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		59.00000	60,000	16.61	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	751
€ / R	On	14/03/2011	Foreign Exchange Future			8.93360	8.98260			187,605.60	21	19,534
€ / R	On	13/06/2011	Foreign Exchange Future			9.04260	9.08260			0.00	0	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.15780	9.21110			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.26610	9.32610			0.00	0	0
Total € / R Future										187,605.60	21	27,753
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		22.00000	18,000	15.10	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		839.00000	884,000	15.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		20.00000	15,000	15.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		887.00000	931,000	15.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		25.00000	20,000	14.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		792.00000	836,000	14.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		566.00000	605,000	14.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		49.00000	39,000	14.04	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,422.00000	1,470,000	17.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		5.00000	4,000	17.24	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,521.00000	1,569,000	17.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	3,000	17.59	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,128.00000	1,174,000	16.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		11.00000	8,000	16.17	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		38.00000	30,000	14.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		655.00000	696,000	14.39	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		123.00000	113,000	15.48	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		840.00000	870,000	15.48	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		116.00000	106,000	15.67	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		883.00000	913,000	15.67	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		130.00000	120,000	15.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		797.00000	827,000	15.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		261.00000	242,000	14.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		700.00000	734,000	14.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		249.00000	230,000	14.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		738.00000	772,000	14.46	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		274.00000	253,000	14.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		663.00000	695,000	14.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		338.00000	316,000	14.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		812.00000	850,000	14.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		325.00000	304,000	14.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		849.00000	888,000	14.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		351.00000	328,000	14.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		775.00000	812,000	14.60	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										187,605.60	21	60,727
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75930	6.79880			0.00	0	7,773
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.76780	6.79870			0.00	0	875
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.77500	6.81290			0.00	0	5,790
Total AU\$ / R Future										0.00	0	14,438
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		175.00000	145,000	10.23	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		76.00000	86,000	10.23	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		141.00000	113,000	9.79	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		92.00000	104,000	9.79	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		212.00000	180,000	10.67	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		63.00000	71,000	10.67	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		280.00000	255,000	11.00	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		131.00000	137,000	11.00	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		246.00000	222,000	10.69	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		147.00000	154,000	10.69	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		316.00000	290,000	11.30	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		117.00000	122,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		342.00000	313,000	11.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		179.00000	188,000	11.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		308.00000	280,000	10.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		195.00000	205,000	10.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		377.00000	347,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		164.00000	172,000	11.30	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	14,438
CAD/ R On 14/03/2011 Foreign Exchange Future			6.96000	6.92150			0.00	0	1,991
CAD/ R On 13/06/2011 Foreign Exchange Future			7.03220	6.98480			0.00	0	0
Total CAD/ R Future							0.00	0	1,991
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		76.00000	87,000	11.07	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		205.00000	177,000	11.07	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		63.00000	72,000	11.30	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		242.00000	212,000	11.30	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		92.00000	105,000	10.83	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		171.00000	145,000	10.83	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		247.00000	275,000	11.26	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		162.00000	143,000	11.26	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		219.00000	245,000	11.16	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		184.00000	163,000	11.16	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		277.00000	307,000	11.36	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		142.00000	125,000	11.36		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	1,991
CHF / R On 14/03/2011 Foreign Exchange Future			7.09110	7.11900				0.00	0	190
CHF / R On 13/06/2011 Foreign Exchange Future			7.19000	7.21120				0.00	0	0
Total CHF / R Future								0.00	0	190
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		119.00000	109,000	15.03		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		250.00000	268,000	15.03		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		104.00000	95,000	15.23		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		285.00000	304,000	15.23		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		137.00000	125,000	14.82		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		218.00000	234,000	14.82		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		332.00000	320,000	14.79		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		221.00000	230,000	14.79		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		305.00000	295,000	14.81		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		244.00000	255,000	14.81		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		360.00000	347,000	14.77		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		199.00000	207,000	14.77		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	190
RAIN On 14/03/2011 Foreign Exchange Future			13,304.88000	13,327.71000				0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,479.41000	13,486.44000				0.00	0	0
Total RAIN Future								0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		3.00000	1,000	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		2,726.00000	2,952,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		3.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		2,726.00000	2,952,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		3.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2,726.00000	2,952,000	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		136.00000	206,000		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		136.00000	206,000		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		136.00000	206,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.04430	1.04120			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05960	1.05490			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		201.00000	214,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		289.00000	271,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		69.00000	87,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		657.00000	644,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		485.00000	508,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		73.00000	65,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		408.00000	430,000	13.94	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		359.00000	334,000	13.94	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		236.00000	249,000	15.07	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		687.00000	653,000	15.07	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		704.00000	736,000	13.67	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		155.00000	140,000	13.67	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							24,076,448.30	3,413	428,490
Total Options							250.00	250	205,576
Grand Total:							24,076,698.30	3,663	634,066