



# Currency Derivatives Daily MTM Report

Daily summary for: 13/01/2011

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			6.87590	6.90440			48,392,584.20	7,038	273,145
\$ / R	On	13/06/2011	Foreign Exchange Future			6.96470	6.99370			12,773,259.80	1,834	61,079
\$ / R	On	19/09/2011	Foreign Exchange Future			7.06220	7.08920			14,124.40	2	11,975
\$ / R	On	19/12/2011	Foreign Exchange Future			7.15400	7.17970			0.00	0	16
<b>Total \$ / R Future</b>										<b>61,179,968.40</b>	<b>8,874</b>	<b>346,215</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		5.00000	5,000	18.62	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,101.00000	1,129,000	18.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	4,000	18.83	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,151.00000	1,178,000	18.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		6.00000	5,000	18.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,052.00000	1,079,000	18.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,597.00000	1,625,000	20.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.76	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,596.00000	3,624,000	30.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.32	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		443.00000	465,000	15.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		47.00000	41,000	15.62	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,498.00000	1,526,000	20.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.33	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		621.00000	646,000	16.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		25.00000	22,000	16.47	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		667.00000	693,000	16.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		21.00000	19,000	16.69	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		714.00000	740,000	16.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		18.00000	16,000	16.90	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		401.00000	423,000	15.40	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		55.00000	49,000	15.40	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		284.00000	302,000	14.76	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		88.00000	78,000	14.76	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		530.00000	554,000	16.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		34.00000	30,000	16.05	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		321.00000	341,000	14.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		75.00000	67,000	14.97	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		486.00000	509,000	15.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		40.00000	35,000	15.83	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		64.00000	57,000	15.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		360.00000	381,000	15.19	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		132.00000	139,000	13.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		186.00000	165,000	13.69	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		134.00000	127,000	16.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		590.00000	612,000	16.86	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		125.00000	119,000	17.09	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		631.00000	654,000	17.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		144.00000	136,000	16.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		550.00000	571,000	16.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		434.00000	412,000	14.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		140.00000	147,000	14.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		128.00000	123,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,089.00000	1,111,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		122.00000	118,000	18.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,133.00000	1,156,000	18.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		134.00000	129,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,045.00000	1,067,000	18.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		357.00000	348,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		527.00000	544,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		342.00000	333,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		562.00000	579,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		374.00000	364,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		494.00000	510,000	15.58	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>170,712</b>
<b>Total \$ / R</b>										<b>61,179,968.40</b>	<b>8,874</b>	<b>516,927</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.87590	6.90440			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.96470	6.99370			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		11,840.00000	10,632,000	14.33	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		21,400.00000	23,042,000	14.33		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		10,203.00000	9,125,000	14.55		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		24,763.00000	26,535,000	14.55		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		13,700.00000	12,355,000	14.12		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		18,260.00000	19,765,000	14.12		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		24,094.00000	22,868,000	14.98		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		29,724.00000	31,398,000	14.98		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		22,344.00000	21,202,000	15.21		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		32,974.00000	34,732,000	15.21		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		25,988.00000	24,675,000	14.74		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		26,618.00000	28,205,000	14.74		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			10.89640	10.80910				22,795,268.80	2,092	35,397
£ / R	On 13/06/2011	Foreign Exchange Future			11.02520	10.93680				4,851,088.00	440	2,497
£ / R	On 19/09/2011	Foreign Exchange Future			11.16040	11.06730				0.00	0	2,426
£ / R	On 19/12/2011	Foreign Exchange Future			11.28450	11.18730				0.00	0	0
<b>Total £ / R Future</b>										<b>27,646,356.80</b>	<b>2,532</b>	<b>40,320</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		30.00000	36,000	15.64		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,021.00000	940,000	15.64		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		27.00000	32,000	15.78		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,068.00000	986,000	15.78		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		34.00000	40,000	15.50		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		975.00000	894,000	15.50		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		704.00000	630,000	14.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		63.00000	76,000	14.69	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,748.00000	1,662,000	17.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		7.00000	8,000	17.67	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,211.00000	1,128,000	16.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		20.00000	24,000	16.18	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		146.00000	161,000	15.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,059.00000	986,000	15.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		138.00000	153,000	15.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,101.00000	1,028,000	15.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		154.00000	170,000	15.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,017.00000	945,000	15.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		368.00000	399,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		801.00000	739,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		354.00000	384,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		837.00000	774,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		383.00000	415,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		766.00000	705,000	14.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		465.00000	499,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		928.00000	865,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		451.00000	484,000	15.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		964.00000	900,000	15.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		480.00000	515,000	15.02	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		893.00000	831,000	15.02	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>27,646,356.80</b>	<b>2,532</b>	<b>42,210</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08300	0.08290			0.00	0	751
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08400			48,246.60	573	573
<b>Total ¥ / R Future</b>										<b>48,246.60</b>	<b>573</b>	<b>1,324</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		116.00000	116,000	19.70	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		526.00000	516,000	19.70	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		19.00000	18,000	23.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,429.00000	1,418,000	23.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		632.00000	640,000	17.13	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		42.00000	40,000	17.13	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		360.00000	367,000	18.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		460.00000	447,000	18.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		132.00000	134,000	21.75	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,232.00000	1,214,000	21.75	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		963.00000	980,000	16.57	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		63.00000	60,000	16.57	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>48,246.60</b>	<b>573</b>	<b>1,324</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.16200	9.00010			3,820,554.00	417	19,118
€ / R	On	13/06/2011	Foreign Exchange Future			9.27270	9.10980			12,981,780.00	1,400	7,255
€ / R	On	19/09/2011	Foreign Exchange Future			9.39210	9.22650			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.50350	9.33670			0.00	0	0
<b>Total € / R Future</b>										<b>16,802,334.00</b>	<b>1,817</b>	<b>28,737</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		20.00000	31,000	13.93	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		820.00000	669,000	13.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		17.00000	27,000	14.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		867.00000	715,000	14.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		22.00000	35,000	13.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		772.00000	623,000	13.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		545.00000	408,000	12.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		45.00000	70,000	12.86	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,404.00000	1,244,000	16.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		4.00000	6,000	16.07	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,503.00000	1,343,000	16.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	5,000	16.42	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,109.00000	951,000	15.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		9.00000	13,000	15.00	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		34.00000	53,000	13.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		634.00000	491,000	13.22	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		121.00000	152,000	14.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		811.00000	679,000	14.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		114.00000	143,000	14.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		854.00000	720,000	14.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		129.00000	161,000	14.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		769.00000	638,000	14.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		260.00000	312,000	13.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		684.00000	570,000	13.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		248.00000	297,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		722.00000	605,000	13.81	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		273.00000	327,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		647.00000	535,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		332.00000	389,000	14.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		795.00000	686,000	14.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		319.00000	374,000	14.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		832.00000	721,000	14.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		345.00000	404,000	13.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		758.00000	651,000	13.98	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>16,802,334.00</b>	<b>1,817</b>	<b>61,711</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.81890	6.79370			477,323.00	70	7,693
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.82760	6.80270			0.00	0	865
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.83700	6.80970			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>477,323.00</b>	<b>70</b>	<b>14,348</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		170.00000	185,000	10.61	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		76.00000	66,000	10.61	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		136.00000	149,000	10.18	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		92.00000	80,000	10.18	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		207.00000	223,000	11.05	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		63.00000	54,000	11.05	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		282.00000	297,000	11.29	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		129.00000	119,000	11.29	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		247.00000	261,000	10.98	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		144.00000	133,000	10.98	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		318.00000	334,000	11.60	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		115.00000	106,000	11.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		339.00000	361,000	11.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		179.00000	174,000	11.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		306.00000	327,000	11.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		196.00000	190,000	11.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		374.00000	396,000	11.78	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		164.00000	159,000	11.78	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>477,323.00</b>	<b>70</b>	<b>14,348</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			6.94320	6.99550			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.01570	7.06890			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		97.00000	78,000	10.98	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		152.00000	185,000	10.98	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		80.00000	64,000	11.22	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		185.00000	221,000	11.22	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		117.00000	95,000	10.73	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		122.00000	152,000	10.73	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		295.00000	259,000	10.97	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		126.00000	143,000	10.97	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		263.00000	229,000	10.85	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		144.00000	163,000	10.85	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		329.00000	291,000	11.09	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		110.00000	125,000	11.09	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			7.11660	7.11170			0.00	0	190
CHF / R On 13/06/2011 Foreign Exchange Future			7.21560	7.21110			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>190</b>
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		115.00000	115,000	14.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		253.00000	248,000	14.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		100.00000	100,000	15.13	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		288.00000	283,000	15.13	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		132.00000	132,000	14.71	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		220.00000	215,000	14.71	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		331.00000	332,000	14.70	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		220.00000	216,000	14.70	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		304.00000	305,000	14.71	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		243.00000	239,000	14.71	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		358.00000	360,000	14.69	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		197.00000	194,000	14.69	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>190</b>
RAIN On 14/03/2011 Foreign Exchange Future			13,431.11000	13,345.29000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,605.45000	13,518.57000			0.00	0	0
<b>Total RAIN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		4.00000	29,000	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		2,551.00000	1,718,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		4.00000	29,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		2,551.00000	1,718,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		4.00000	29,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2,551.00000	1,718,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		186.00000	1,055,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		186.00000	1,054,000		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		186.00000	1,055,000		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			1.04050	1.04500			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05530	1.06030			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		215.00000	192,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		265.00000	287,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		87.00000	75,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		637.00000	670,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		512.00000	475,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		62.00000	70,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		429.00000	401,000	13.84	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		326.00000	348,000	13.84	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		247.00000	230,000	15.04	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		644.00000	677,000	15.04	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		738.00000	698,000	13.48	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		135.00000	145,000	13.48	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>106,154,228.80</b>	<b>13,866</b>	<b>433,050</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>205,576</b>
<b>Grand Total:</b>							<b>106,154,228.80</b>	<b>13,866</b>	<b>638,626</b>