



Currency Derivatives Daily MTM Report

Daily summary for: 20/01/2011

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			7.12070	7.01310			201,408,999.50	28,285	257,862
\$ / R	On	13/06/2011	Foreign Exchange Future			7.21420	7.10410			31,973,334.40	4,432	56,659
\$ / R	On	19/09/2011	Foreign Exchange Future			7.31580	7.20520			1,294,896.60	177	12,065
\$ / R	On	19/12/2011	Foreign Exchange Future			7.41380	7.30250			0.00	0	190
Total \$ / R Future										234,677,230.50	32,894	326,776
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	9,000	17.64	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		993.00000	888,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	7,000	17.86	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,042.00000	936,000	17.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	10,000	17.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		944.00000	839,000	17.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,488.00000	1,381,000	19.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	2,000	19.82	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,487.00000	3,379,000	29.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.69	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		346.00000	265,000	14.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		59.00000	86,000	14.59	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,389.00000	1,282,000	19.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	3,000	19.39	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		517.00000	424,000	15.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		30.00000	45,000	15.46	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		562.00000	467,000	15.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		25.00000	38,000	15.68	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		609.00000	511,000	15.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		22.00000	32,000	15.90	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		307.00000	230,000	14.37	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		70.00000	101,000	14.37	10,100.00	100	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		200.00000	138,000	13.72	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		113.00000	159,000	13.72	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		429.00000	341,000	15.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		42.00000	62,000	15.03	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		233.00000	166,000	13.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		96.00000	137,000	13.94	13,700.00	100	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		387.00000	302,000	14.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		50.00000	73,000	14.81	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		82.00000	118,000	14.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		269.00000	197,000	14.16	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		83.00000	56,000	14.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		246.00000	327,000	14.69	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		151.00000	183,000	15.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		497.00000	419,000	15.57	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		140.00000	170,000	15.80	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		536.00000	456,000	15.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		163.00000	198,000	15.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		459.00000	384,000	15.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		506.00000	592,000	14.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		102.00000	78,000	14.74	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		317.00000	254,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		221.00000	268,000	14.42	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		229.00000	186,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		283.00000	350,000	14.52	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		140.00000	162,000	17.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		985.00000	896,000	17.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		133.00000	155,000	17.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,028.00000	939,000	17.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		146.00000	171,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		941.00000	855,000	17.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		398.00000	456,000	15.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		446.00000	392,000	15.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		380.00000	432,000	15.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		478.00000	418,000	15.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		417.00000	480,000	15.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		415.00000	366,000	15.03	0.00	0	0
Total \$ / R Option										23,800.00	200	171,812
Total \$ / R										234,701,030.50	33,094	498,588
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.12070	7.01310			0.00	0	125

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 13/06/2011 Foreign Exchange Future			7.21420	7.10410			0.00	0	0
Total \$ / R MAXI Future							0.00	0	125
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Call		15,283.00000	21,935,000	14.11	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		13,973.00000	9,865,000	14.11	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		13,139.00000	18,785,000	13.91	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		16,829.00000	11,715,000	13.91	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		18,130.00000	25,320,000	14.30	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		11,820.00000	8,250,000	14.30	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		28,344.00000	34,967,000	14.52	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		22,934.00000	18,547,000	14.52	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		25,769.00000	32,077,000	14.49	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		25,359.00000	20,657,000	14.49	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		31,075.00000	38,006,000	14.55	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		20,665.00000	16,586,000	14.55	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			11.33440	11.20120			3,887,699.20	343	32,917
£ / R On 13/06/2011 Foreign Exchange Future			11.47090	11.33430			2,271,238.20	198	2,437
£ / R On 19/09/2011 Foreign Exchange Future			11.61260	11.47570			0.00	0	2,391
£ / R On 19/12/2011 Foreign Exchange Future			11.74540	11.60820			0.00	0	0
Total £ / R Future							6,158,937.40	541	37,745
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		68.00000	92,000	14.87	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		667.00000	558,000	14.87	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		61.00000	83,000	15.00	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	11.85	Put		710.00000	599,000	15.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		76.00000	102,000	14.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		625.00000	518,000	14.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		391.00000	304,000	13.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		142.00000	188,000	13.93	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,363.00000	1,234,000	16.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		14.00000	18,000	16.87	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		843.00000	726,000	15.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		44.00000	60,000	15.40	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		224.00000	262,000	14.54	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		740.00000	641,000	14.54	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		212.00000	248,000	14.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		778.00000	677,000	14.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		236.00000	276,000	14.43	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		702.00000	605,000	14.43	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		0.00000	843,000	13.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		0.00000	122,000	13.62	1,220.00	10	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		0.00000	381,000	13.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		0.00000	402,000	13.65	4,020.00	10	10
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		518.00000	586,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		542.00000	473,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		498.00000	561,000	14.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		572.00000	498,000	14.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		538.00000	611,000	14.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		512.00000	448,000	14.05	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	11.65	Call		616.00000	685,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		658.00000	590,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		597.00000	662,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		689.00000	617,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		636.00000	709,000	14.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		628.00000	564,000	14.27	0.00	0	0
Total £ / R Option										5,240.00	20	1,910
Total £ / R										6,164,177.40	561	39,655
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08600	0.08540			0.00	0	430
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08730	0.08660			0.00	0	573
Total ¥ / R Future										0.00	0	1,003
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		185.00000	205,000	19.15	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		345.00000	305,000	19.15	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		29.00000	31,000	23.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,189.00000	1,131,000	23.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		857.00000	913,000	18.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		17.00000	13,000	18.17	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		490.00000	526,000	18.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		330.00000	296,000	18.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		183.00000	196,000	21.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,023.00000	966,000	21.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,200.00000	1,265,000	17.60	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		40.00000	35,000	17.60	0.00	0	0
Total ¥ / R Option										0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R									0.00	0	1,003
€ / R	On	14/03/2011			9.59050	9.45580			11,873,039.00	1,238	17,960
€ / R	On	13/06/2011			9.70680	9.56960			1,553,088.00	160	7,278
€ / R	On	19/09/2011			9.82960	9.69340			0.00	0	2,364
€ / R	On	19/12/2011			9.94580	9.81070			0.00	0	0
Total € / R Future									13,426,127.00	1,398	27,602
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call	73.00000	105,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put	417.00000	315,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call	63.00000	92,000	13.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put	457.00000	352,000	13.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call	83.00000	119,000	12.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put	377.00000	279,000	12.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put	203.00000	141,000	12.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call	159.00000	231,000	12.55	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put	958.00000	831,000	15.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call	14.00000	21,000	15.11	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put	1,055.00000	926,000	15.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call	11.00000	16,000	15.46	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put	676.00000	557,000	14.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call	32.00000	47,000	14.05	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call	123.00000	175,000	12.29	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put	267.00000	185,000	12.29	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call	227.00000	275,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put	457.00000	368,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call	213.00000	258,000	13.27	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	9.85	Put		493.00000	401,000	13.27	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		242.00000	294,000	12.92	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		422.00000	337,000	12.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		429.00000	505,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		386.00000	325,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		405.00000	478,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		412.00000	348,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		454.00000	533,000	12.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		361.00000	303,000	12.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		498.00000	573,000	13.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		487.00000	427,000	13.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		479.00000	549,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		518.00000	453,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		522.00000	599,000	13.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		461.00000	403,000	13.19	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										13,426,127.00	1,398	60,576
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.99690	6.99740			8,928,044.40	1,276	7,926
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00710	7.00660			0.00	0	825
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.01650	7.01710			0.00	0	5,790
Total AU\$ / R Future										8,928,044.40	1,276	14,541
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		323.00000	322,000	11.47	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		26.00000	25,000	11.47	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		278.00000	278,000	10.96	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	6.75	Put		31.00000	31,000	10.96	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		368.00000	368,000	11.98	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		21.00000	21,000	11.98	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		432.00000	432,000	12.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		75.00000	75,000	12.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		392.00000	392,000	11.77	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		85.00000	85,000	11.77	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		474.00000	474,000	12.38	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		67.00000	67,000	12.38	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		487.00000	487,000	11.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		120.00000	121,000	11.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		448.00000	448,000	11.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		131.00000	132,000	11.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		527.00000	526,000	12.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		110.00000	110,000	12.14	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							8,928,044.40	1,276	14,541
CAD/ R On 14/03/2011 Foreign Exchange Future			7.09850	7.05160			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.17550	7.12670			0.00	0	0
Total CAD/ R Future							0.00	0	1,791
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		115.00000	144,000	11.03	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		113.00000	96,000	11.03	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		95.00000	115,000	10.76	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		143.00000	117,000	10.76	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	7.00	Call		145.00000	177,000	11.29	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		93.00000	79,000	11.29	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		328.00000	366,000	11.25	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		101.00000	91,000	11.25	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		294.00000	330,000	11.11	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		117.00000	105,000	11.11	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		365.00000	404,000	11.39	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		88.00000	79,000	11.39	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	1,791
CHF / R	On	14/03/2011	Foreign Exchange Future			7.40400	7.31030			0.00	0	190
CHF / R	On	13/06/2011	Foreign Exchange Future			7.50750	7.41220			0.00	0	0
Total CHF / R Future										0.00	0	190
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		190.00000	252,000	14.69	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		130.00000	98,000	14.69	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		162.00000	219,000	14.51	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		152.00000	115,000	14.51	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		221.00000	287,000	14.87	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		111.00000	83,000	14.87	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		448.00000	516,000	14.42	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		136.00000	109,000	14.42	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		415.00000	481,000	14.43	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		153.00000	124,000	14.43	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		481.00000	552,000	14.40	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	7.05	Put		119.00000	95,000	14.40	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			13,983.95000	13,798.43000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			14,165.83000	13,976.02000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		1,996.00000	3,840,000	2.00	0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Put		12.00000	1,000	2.00	0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.01	Call		1,996.00000	3,839,000	2.00	0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.01	Put		12.00000	0,000	2.00	0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13599.99	Call		1,997.00000	3,840,000	2.00	0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13599.99	Put		13.00000	0,000	2.00	0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Call		4,760.00000	6,658,000		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		4,760.00000	6,658,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13499.99	Call		4,760.00000	6,658,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13499.99	Put		0.00000	0,000		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			1.08000	1.06430			0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.09480	1.07920			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		290.00000	394,000	13.00	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 14/03/2011 Foreign Exchange Option	1.05	Put		147.00000	94,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		110.00000	146,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		467.00000	346,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		662.00000	813,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		19.00000	13,000	13.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		524.00000	629,000	13.47	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		232.00000	181,000	13.47	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		299.00000	366,000	14.22	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		507.00000	418,000	14.22	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		879.00000	1,011,000	13.41	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		87.00000	63,000	13.41	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							263,190,339.30	36,109	409,773
Total Options							29,040.00	220	206,696
Grand Total:							263,219,379.30	36,329	616,469