



Currency Derivatives Daily MTM Report

Daily summary for: 04/01/2011

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			6.76520	6.69090			252,883,176.00	37,380	272,259
\$ / R	On	13/06/2011	Foreign Exchange Future			6.84400	6.77660			72,820,160.00	10,640	61,503
\$ / R	On	19/09/2011	Foreign Exchange Future			6.94630	6.86740			7,085,226.00	1,020	11,728
\$ / R	On	19/12/2011	Foreign Exchange Future			7.03580	6.95380			0.00	0	16
Total \$ / R Future										332,788,562.00	49,040	345,506
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	8,000	20.69	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,315.00000	1,243,000	20.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		6.00000	7,000	20.98	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,365.00000	1,292,000	20.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	9,000	20.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,266.00000	1,194,000	20.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,812.00000	1,738,000	23.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		3.00000	3,000	23.54	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,809.00000	3,735,000	29.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.96	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		640.00000	574,000	16.72	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		31.00000	39,000	16.72	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,712.00000	1,639,000	22.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		3.00000	4,000	22.97	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		828.00000	759,000	17.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		19.00000	24,000	17.85	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		876.00000	806,000	18.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		17.00000	21,000	18.14	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		924.00000	854,000	18.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		15.00000	19,000	18.42	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		594.00000	529,000	16.43	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		35.00000	44,000	16.43	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		461.00000	401,000	15.58	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		52.00000	66,000	15.58	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		733.00000	665,000	17.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		24.00000	30,000	17.29	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		505.00000	442,000	15.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		46.00000	57,000	15.87	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		686.00000	619,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		27.00000	34,000	17.00	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		40.00000	50,000	16.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		549.00000	485,000	16.15	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		262.00000	213,000	14.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		103.00000	128,000	14.16	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		98.00000	108,000	17.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		771.00000	714,000	17.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		92.00000	101,000	17.45	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		815.00000	757,000	17.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		105.00000	115,000	16.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		728.00000	671,000	16.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		296.00000	339,000	14.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		219.00000	195,000	14.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		102.00000	110,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,285.00000	1,214,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		98.00000	105,000	18.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,331.00000	1,259,000	18.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		107.00000	115,000	18.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,240.00000	1,169,000	18.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		284.00000	311,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		680.00000	625,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		272.00000	297,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		718.00000	661,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		297.00000	325,000	15.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		643.00000	589,000	15.91	0.00	0	0
Total \$ / R Option										0.00	0	166,612
Total \$ / R										332,788,562.00	49,040	512,118
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.76520	6.69090			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.84400	6.77660			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		6,850.00000	8,572,000	15.01	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		37,760.00000	32,052,000	15.01	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		5,977.00000	7,496,000	15.30	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		41,887.00000	35,976,000	15.30	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		7,854.00000	9,805,000	14.73	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		33,764.00000	28,285,000	14.73	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		17,114.00000	19,020,000	15.34	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		44,454.00000	39,620,000	15.34	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		15,905.00000	17,660,000	15.57	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		48,245.00000	43,260,000	15.57	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		18,429.00000	20,497,000	15.10	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		40,769.00000	36,097,000	15.10	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			10.54540	10.35190			88,781,722.60	8,419	39,343
£ / R On 13/06/2011 Foreign Exchange Future			10.65810	10.47460			0.00	0	2,059
£ / R On 19/09/2011 Foreign Exchange Future			10.80300	10.60260			0.00	0	2,426
£ / R On 19/12/2011 Foreign Exchange Future			10.92570	10.72150			0.00	0	0
Total £ / R Future							88,781,722.60	8,419	43,828
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		11.00000	17,000	16.01	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		1,459.00000	1,272,000	16.01	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		10.00000	16,000	16.14	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		1,508.00000	1,321,000	16.14	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		12.00000	19,000	15.87	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		1,410.00000	1,224,000	15.87	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		1,121.00000	941,000	15.06	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		23.00000	36,000	15.06	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,201.00000	2,009,000	18.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		3.00000	4,000	18.03	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,656.00000	1,467,000	16.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		8.00000	12,000	16.54	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		81.00000	101,000	16.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,456.00000	1,293,000	16.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		77.00000	96,000	16.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,502.00000	1,338,000	16.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		85.00000	107,000	16.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,410.00000	1,249,000	16.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		233.00000	282,000	15.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,130.00000	979,000	15.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		224.00000	271,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,171.00000	1,018,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		243.00000	293,000	14.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		1,090.00000	940,000	14.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		317.00000	368,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,246.00000	1,092,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		307.00000	357,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,286.00000	1,131,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		327.00000	381,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,206.00000	1,055,000	15.13	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										88,781,722.60	8,419	45,718
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08240	0.08210			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08340	0.08320			0.00	0	0
Total ¥ / R Future										0.00	0	731
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		114.00000	119,000	19.98	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		604.00000	579,000	19.98	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		22.00000	23,000	23.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,512.00000	1,483,000	23.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		573.00000	597,000	16.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		63.00000	57,000	16.92	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		341.00000	346,000	18.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		521.00000	506,000	18.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		130.00000	131,000	21.98	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,310.00000	1,291,000	21.98	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		903.00000	919,000	16.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		83.00000	79,000	16.76	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	731
€ / R	On	14/03/2011	Foreign Exchange Future			9.04440	8.90760			2,034,990.00	225	18,026
€ / R	On	13/06/2011	Foreign Exchange Future			9.14450	9.01770			0.00	0	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.27480	9.13420			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.38810	9.24580			0.00	0	0
Total € / R Future										2,034,990.00	225	26,245
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		16.00000	24,000	13.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		908.00000	780,000	13.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		14.00000	21,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		956.00000	827,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		18.00000	28,000	13.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		860.00000	734,000	13.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		628.00000	510,000	12.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		36.00000	54,000	12.82	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,496.00000	1,361,000	15.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		4.00000	5,000	15.93	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,595.00000	1,460,000	16.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	4,000	16.27	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,200.00000	1,067,000	14.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		8.00000	11,000	14.89	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		28.00000	41,000	13.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		720.00000	597,000	13.16	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		106.00000	124,000	14.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		888.00000	780,000	14.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		99.00000	117,000	14.61	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		931.00000	823,000	14.61	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		112.00000	132,000	14.25	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		844.00000	738,000	14.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		227.00000	266,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		743.00000	641,000	13.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		216.00000	253,000	13.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		782.00000	678,000	13.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		238.00000	279,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		704.00000	604,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		298.00000	340,000	13.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		852.00000	752,000	13.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		287.00000	327,000	14.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		891.00000	789,000	14.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		310.00000	354,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		814.00000	716,000	13.80	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										2,034,990.00	225	59,219
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75540	6.75510			405,324.00	60	8,023
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.75420	6.76130			337,710.00	50	875
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.76770	6.76360			0.00	0	5,790
Total AU\$ / R Future										743,034.00	110	14,688
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		151.00000	150,000	10.33	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		96.00000	95,000	10.33	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		119.00000	119,000	9.92	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		114.00000	114,000	9.92	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		185.00000	185,000	10.75	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		80.00000	80,000	10.75	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		257.00000	252,000	11.05	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		146.00000	148,000	11.05	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		224.00000	219,000	10.75	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		163.00000	165,000	10.75	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		291.00000	287,000	11.35		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		130.00000	133,000	11.35		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		311.00000	313,000	11.08		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		197.00000	195,000	11.08		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		278.00000	280,000	10.84		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		214.00000	212,000	10.84		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		344.00000	346,000	11.33		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		180.00000	178,000	11.33		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								743,034.00	110	14,688
CAD/ R On 14/03/2011 Foreign Exchange Future			6.78160	6.74560				0.00	0	1,991
CAD/ R On 13/06/2011 Foreign Exchange Future			6.84320	6.81400				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		29.00000	36,000	10.63		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		333.00000	304,000	10.63		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		23.00000	29,000	10.87		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		377.00000	347,000	10.87		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		36.00000	44,000	10.39		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		290.00000	262,000	10.39		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		157.00000	168,000	10.76		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		243.00000	225,000	10.76		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		140.00000	150,000	10.91		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		276.00000	257,000	10.91		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		177.00000	188,000	10.61		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		213.00000	195,000	10.61		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			7.16060	7.14400				0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.25190	7.24410				0.00	0	0
Total CHF / R Future								0.00	0	40
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		138.00000	144,000	14.82		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		244.00000	233,000	14.82		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		121.00000	127,000	15.02		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		277.00000	266,000	15.02		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		156.00000	163,000	14.63		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		212.00000	202,000	14.63		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		358.00000	362,000	14.75		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		214.00000	210,000	14.75		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		331.00000	335,000	14.78		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		237.00000	233,000	14.78		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		386.00000	391,000	14.73		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		192.00000	189,000	14.73		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	40
RAIN On 14/03/2011 Foreign Exchange Future			13,229.24000	13,074.32000				0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,383.81000	13,243.56000				0.00	0	0
Total RAIN Future								0.00	0	0
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		5,257.00000	3,708,000	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		5,257.00000	3,708,000	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		5,257.00000	3,708,000	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		2,564.00000	1,162,000		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		2,565.00000	1,162,000		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		2,564.00000	1,162,000		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			1.02350	1.01510			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.03670	1.02950			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		115.00000	141,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		464.00000	406,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		46.00000	57,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		895.00000	822,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		312.00000	365,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		161.00000	130,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		306.00000	331,000	14.30	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		511.00000	464,000	14.30	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		181.00000	193,000	15.56	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		886.00000	826,000	15.56	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		532.00000	579,000	13.62	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		237.00000	212,000	13.62	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							424,348,308.60	57,794	433,154
Total Options							0.00	0	201,476
Grand Total:							424,348,308.60	57,794	634,630