



Currency Derivatives Daily MTM Report

Daily summary for: 17/01/2011

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			6.95290	7.00580			93,182,765.80	13,402	263,169
\$ / R	On	13/06/2011	Foreign Exchange Future			7.04400	7.09740			17,610,000.00	2,500	58,889
\$ / R	On	19/09/2011	Foreign Exchange Future			7.14500	7.19630			2,136,355.00	299	11,696
\$ / R	On	19/12/2011	Foreign Exchange Future			7.24160	7.28970			0.00	0	16
Total \$ / R Future										112,929,120.80	16,201	333,770
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		7.00000	5,000	18.46	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,001.00000	1,052,000	18.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		6.00000	5,000	18.68	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,050.00000	1,102,000	18.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		8.00000	6,000	18.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		952.00000	1,003,000	18.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,496.00000	1,548,000	20.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	1,000	20.64	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,494.00000	3,547,000	30.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.53	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		356.00000	398,000	15.42	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		62.00000	51,000	15.42	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,396.00000	1,449,000	20.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.20	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		527.00000	574,000	16.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		33.00000	27,000	16.29	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		572.00000	620,000	16.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		28.00000	23,000	16.51	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		618.00000	666,000	16.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		24.00000	19,000	16.72	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		317.00000	357,000	15.20	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		73.00000	60,000	15.20	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		210.00000	244,000	14.55	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		116.00000	97,000	14.55	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		439.00000	484,000	15.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		45.00000	37,000	15.85	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		243.00000	280,000	14.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		99.00000	83,000	14.77	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		397.00000	440,000	15.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		53.00000	43,000	15.64	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		85.00000	71,000	14.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		279.00000	318,000	14.98	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		90.00000	107,000	14.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		246.00000	210,000	14.24	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		156.00000	142,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		509.00000	548,000	16.48	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		145.00000	132,000	16.72	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		548.00000	588,000	16.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		167.00000	152,000	16.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		470.00000	508,000	16.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		505.00000	466,000	14.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		108.00000	122,000	14.84	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		328.00000	361,000	15.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		225.00000	205,000	15.31	0.00	0	300
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		145.00000	133,000	18.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		999.00000	1,038,000	18.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		138.00000	127,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,042.00000	1,082,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		152.00000	139,000	17.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		956.00000	994,000	17.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		401.00000	378,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		461.00000	486,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		383.00000	362,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		493.00000	520,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		420.00000	396,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		430.00000	454,000	15.27	0.00	0	0
Total \$ / R Option										0.00	0	171,312
Total \$ / R										112,929,120.80	16,201	505,082
\$ / R MAXOn	14/03/2011	Foreign Exchange Future				6.95290	7.00580			0.00	0	125
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				7.04400	7.09740			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future							0.00	0	125
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Call		15,529.00000	13,145,000	14.11	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		14,949.00000	17,855,000	14.11	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		13,422.00000	11,299,000	14.33	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		17,842.00000	21,009,000	14.33	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		18,312.00000	15,239,000	13.90	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		12,732.00000	14,949,000	13.90	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		28,701.00000	25,747,000	14.60	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		23,961.00000	26,347,000	14.60	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		26,184.00000	23,852,000	14.84	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		26,444.00000	29,452,000	14.84	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		31,369.00000	28,271,000	14.64	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		21,629.00000	23,871,000	14.64	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			11.06280	11.11520			4,502,559.60	407	33,233
£ / R On 13/06/2011 Foreign Exchange Future			11.19580	11.24790			100,762.20	9	2,525
£ / R On 19/09/2011 Foreign Exchange Future			11.33620	11.38460			0.00	0	2,406
£ / R On 19/12/2011 Foreign Exchange Future			11.46650	11.51050			0.00	0	0
Total £ / R Future							4,603,321.80	416	38,164
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		59.00000	51,000	15.52	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		744.00000	788,000	15.52	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		54.00000	46,000	15.65	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		789.00000	833,000	15.65	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	11.75	Call		66.00000	57,000	15.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		701.00000	744,000	15.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		458.00000	495,000	14.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		123.00000	108,000	14.57	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,448.00000	1,498,000	17.55	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		13.00000	11,000	17.55	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		924.00000	970,000	16.06	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		39.00000	33,000	16.06	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		211.00000	193,000	15.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		813.00000	847,000	15.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		200.00000	182,000	15.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		852.00000	886,000	15.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		223.00000	203,000	15.16	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		775.00000	807,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		487.00000	462,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		602.00000	626,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		469.00000	445,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		634.00000	659,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		506.00000	481,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		571.00000	595,000	14.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		589.00000	556,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		729.00000	740,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		571.00000	539,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		761.00000	773,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		608.00000	574,000	14.49	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	11.60	Put		698.00000	708,000	14.49	0.00	0	0
Total £ / R Option										0.00	0	1,890
Total £ / R										4,603,321.80	416	40,054
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08420	0.08470			27,870.20	331	420
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08590			0.00	0	573
Total ¥ / R Future										27,870.20	331	993
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		164.00000	142,000	19.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		394.00000	422,000	19.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		26.00000	21,000	23.19	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,256.00000	1,301,000	23.19	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		792.00000	743,000	17.22	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		22.00000	23,000	17.22	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		446.00000	416,000	18.37	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		356.00000	376,000	18.37	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		163.00000	150,000	21.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,073.00000	1,110,000	21.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,130.00000	1,083,000	16.49	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		40.00000	43,000	16.49	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										27,870.20	331	993
€ / R	On	14/03/2011	Foreign Exchange Future			9.24740	9.35720			6,593,396.20	713	19,154
€ / R	On	13/06/2011	Foreign Exchange Future			9.35980	9.47040			140,397.00	15	7,270
€ / R	On	19/09/2011	Foreign Exchange Future			9.48190	9.59040			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.59720	9.70220			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										6,733,793.20	728	28,788
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		57.00000	39,000	14.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		500.00000	592,000	14.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		50.00000	34,000	14.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		543.00000	637,000	14.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		65.00000	45,000	13.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		458.00000	548,000	13.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		268.00000	342,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		125.00000	89,000	12.90	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,055.00000	1,161,000	16.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		12.00000	8,000	16.19	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,152.00000	1,259,000	16.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		9.00000	6,000	16.55	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		768.00000	870,000	15.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		25.00000	17,000	15.09	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		96.00000	68,000	13.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		339.00000	421,000	13.27	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		200.00000	170,000	14.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		530.00000	610,000	14.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		188.00000	160,000	14.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		568.00000	650,000	14.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		213.00000	182,000	14.14	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		493.00000	572,000	14.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		383.00000	342,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		443.00000	510,000	13.46	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	9.70	Call		365.00000	326,000	13.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		475.00000	544,000	13.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		402.00000	359,000	13.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		412.00000	477,000	13.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		457.00000	417,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		555.00000	620,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		439.00000	401,000	13.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		587.00000	654,000	13.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		475.00000	434,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		523.00000	587,000	13.69	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										6,733,793.20	728	61,762
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.87040	6.88510			0.00	0	7,693
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.88040	6.89240			0.00	0	805
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.89150	6.90100			0.00	0	5,790
Total AU\$ / R Future										0.00	0	14,288
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		239.00000	222,000	11.06	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		54.00000	52,000	11.06	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		200.00000	183,000	10.61	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		65.00000	63,000	10.61	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		279.00000	262,000	11.50	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		44.00000	42,000	11.50	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		349.00000	339,000	11.85	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		107.00000	109,000	11.85	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	6.70	Call		312.00000	302,000	11.58		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		120.00000	122,000	11.58		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		387.00000	377,000	12.12		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		95.00000	97,000	12.12		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		406.00000	399,000	11.77		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		155.00000	158,000	11.77		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		371.00000	363,000	11.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		170.00000	172,000	11.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		443.00000	435,000	11.99		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		142.00000	144,000	11.99		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	14,288
CAD/ R On 14/03/2011 Foreign Exchange Future			7.03320	7.05530				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.10710	7.12930				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		120.00000	112,000	10.89		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		115.00000	129,000	10.89		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		100.00000	92,000	11.13		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		145.00000	159,000	11.13		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		149.00000	139,000	11.13		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		94.00000	106,000	11.13		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		334.00000	320,000	11.23		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		105.00000	113,000	11.23		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		300.00000	286,000	11.12		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	6.95	Put		121.00000	129,000	11.12	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		370.00000	355,000	11.35	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		91.00000	98,000	11.35	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			7.20740	7.27940			0.00	0	190
CHF / R	On	13/06/2011	Foreign Exchange Future			7.30860	7.38120			0.00	0	0
Total CHF / R Future										0.00	0	190
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		182.00000	144,000	14.55	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		153.00000	187,000	14.55	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		160.00000	125,000	14.76	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		181.00000	218,000	14.76	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		211.00000	165,000	14.33	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		132.00000	158,000	14.33	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		434.00000	385,000	14.68	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		153.00000	176,000	14.68	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		404.00000	356,000	14.70	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		173.00000	197,000	14.70	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		466.00000	415,000	14.66	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		135.00000	156,000	14.66	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			13,586.59000	13,709.68000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,763.96000	13,888.25000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future											0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		1,188.00000	361,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		91.00000	495,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		1,188.00000	361,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		91.00000	495,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		1,189.00000	361,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		92.00000	495,000	2.00		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,883.00000	2,640,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	0,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		3,882.00000	2,640,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	1,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		3,883.00000	2,640,000			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			1.05400	1.06270				0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06910	1.07800				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	251,000	14.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		163.00000	211,000	14.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		115.00000	99,000	16.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		488.00000	559,000	16.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		652.00000	581,000	13.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		25.00000	41,000	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 13/06/2011 Foreign Exchange Option	1.05	Call		524.00000	472,000	13.75		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		244.00000	281,000	13.75		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		304.00000	272,000	14.88		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		524.00000	581,000	14.88		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		872.00000	802,000	13.53		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		92.00000	111,000	13.53		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								124,294,106.00	17,676	418,109
Total Options								0.00	0	206,176
Grand Total:								124,294,106.00	17,676	624,285