



Currency Derivatives Daily MTM Report

Daily summary for: 03/01/2011

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			6.69090	6.70950			54,765,016.50	8,185	272,019
\$ / R	On	13/06/2011	Foreign Exchange Future			6.77660	6.79590			5,400,950.20	797	60,002
\$ / R	On	19/09/2011	Foreign Exchange Future			6.86740	6.88640			6,208,129.60	904	10,708
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95380	6.97220			0.00	0	16
Total \$ / R Future										66,374,096.30	9,886	342,745
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		10.00000	6,000	20.83	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,301.00000	1,315,000	20.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		9.00000	6,000	21.11	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,350.00000	1,365,000	21.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		10.00000	7,000	20.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,251.00000	1,266,000	20.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,796.00000	1,812,000	23.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		5.00000	3,000	23.59	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,791.00000	3,809,000	30.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.27	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		629.00000	640,000	16.96	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		38.00000	31,000	16.96	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,696.00000	1,712,000	23.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		5.00000	3,000	23.04	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		815.00000	828,000	18.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		24.00000	19,000	18.07	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		863.00000	876,000	18.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		22.00000	17,000	18.35	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		911.00000	924,000	18.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		20.00000	15,000	18.62	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		584.00000	594,000	16.69	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		43.00000	35,000	16.69	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		452.00000	461,000	15.86	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		61.00000	52,000	15.86	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		721.00000	733,000	17.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		30.00000	24,000	17.52	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		495.00000	505,000	16.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		54.00000	46,000	16.14	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		675.00000	686,000	17.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		34.00000	27,000	17.24	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		48.00000	40,000	16.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		539.00000	549,000	16.41	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		255.00000	262,000	14.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		114.00000	103,000	14.48	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		104.00000	98,000	17.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		758.00000	771,000	17.60	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		98.00000	92,000	17.84	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		802.00000	815,000	17.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		111.00000	105,000	17.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		715.00000	728,000	17.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		314.00000	296,000	14.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		218.00000	219,000	14.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		106.00000	102,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,270.00000	1,285,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		102.00000	98,000	19.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,316.00000	1,331,000	19.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		111.00000	107,000	18.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,225.00000	1,240,000	18.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		295.00000	284,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		673.00000	680,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		283.00000	272,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		711.00000	718,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		308.00000	297,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		636.00000	643,000	16.13	0.00	0	0
Total \$ / R Option										0.00	0	166,612
Total \$ / R										66,374,096.30	9,886	509,357
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.69090	6.70950			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.77660	6.79590			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		7,818.00000	6,850,000	15.31	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		36,868.00000	37,760,000	15.31	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		6,899.00000	5,977,000	15.58	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		40,949.00000	41,887,000	15.58	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		8,869.00000	7,854,000	15.03	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		32,919.00000	33,764,000	15.03	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		18,049.00000	17,114,000	15.70	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		43,459.00000	44,454,000	15.70	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		16,800.00000	15,905,000	15.94	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		47,210.00000	48,245,000	15.94	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		19,407.00000	18,429,000	15.46	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		39,817.00000	40,769,000	15.46	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			10.35190	10.39250			1,563,136.90	151	45,246
£ / R	On 13/06/2011	Foreign Exchange Future			10.47460	10.51620			0.00	0	2,059
£ / R	On 19/09/2011	Foreign Exchange Future			10.60260	10.64390			212,052.00	20	2,426
£ / R	On 19/12/2011	Foreign Exchange Future			10.72150	10.76290			0.00	0	0
Total £ / R Future									1,775,188.90	171	49,731
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		14.00000	11,000	16.57	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,422.00000	1,459,000	16.57	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		12.00000	10,000	16.70	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,470.00000	1,508,000	16.70	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		15.00000	12,000	16.43	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,373.00000	1,410,000	16.43	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		1,085.00000	1,121,000	15.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		27.00000	23,000	15.60	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,161.00000	2,201,000	18.65	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		3.00000	3,000	18.65	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,617.00000	1,656,000	17.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		9.00000	8,000	17.12	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		87.00000	81,000	16.59	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,421.00000	1,456,000	16.59	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		83.00000	77,000	16.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,467.00000	1,502,000	16.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		92.00000	85,000	16.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,376.00000	1,410,000	16.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		245.00000	233,000	15.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,101.00000	1,130,000	15.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		235.00000	224,000	15.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,141.00000	1,171,000	15.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		255.00000	243,000	15.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		1,061.00000	1,090,000	15.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		326.00000	317,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,213.00000	1,246,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		316.00000	307,000	15.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,253.00000	1,286,000	15.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		337.00000	327,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,174.00000	1,206,000	15.57	0.00	0	0
Total £ / R Option										0.00	0	1,890

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										1,775,188.90	171	51,621
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08210	0.08250			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08320	0.08370			0.00	0	0
Total ¥ / R Future										0.00	0	731
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		127.00000	114,000	20.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		577.00000	604,000	20.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		26.00000	22,000	23.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,476.00000	1,512,000	23.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		608.00000	573,000	16.88	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		58.00000	63,000	16.88	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		364.00000	341,000	19.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		494.00000	521,000	19.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		140.00000	130,000	22.10	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,270.00000	1,310,000	22.10	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		947.00000	903,000	16.78	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		77.00000	83,000	16.78	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			8.90760	8.96400			445,380.00	50	18,024
€ / R	On	13/06/2011	Foreign Exchange Future			9.01770	9.07550			0.00	0	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.13420	9.19180			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.24580	9.30270			0.00	0	0
Total € / R Future										445,380.00	50	26,243
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		21.00000	16,000	14.31	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		857.00000	908,000	14.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		18.00000	14,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		904.00000	956,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		24.00000	18,000	14.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		810.00000	860,000	14.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		581.00000	628,000	13.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		45.00000	36,000	13.26	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,441.00000	1,496,000	16.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		5.00000	4,000	16.40	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,540.00000	1,595,000	16.74	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	3,000	16.74	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,146.00000	1,200,000	15.35	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		10.00000	8,000	15.35	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		35.00000	28,000	13.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		671.00000	720,000	13.61	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		118.00000	106,000	14.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		843.00000	888,000	14.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		111.00000	99,000	15.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		886.00000	931,000	15.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		125.00000	112,000	14.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		800.00000	844,000	14.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		246.00000	227,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		704.00000	743,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		234.00000	216,000	14.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		742.00000	782,000	14.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		258.00000	238,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		666.00000	704,000	13.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		318.00000	298,000	14.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		815.00000	852,000	14.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		306.00000	287,000	14.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		853.00000	891,000	14.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		331.00000	310,000	14.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		778.00000	814,000	14.14	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										445,380.00	50	59,217
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75510	6.77410			1,013,265.00	150	7,963
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.76130	6.78090			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.76360	6.78300			0.00	0	5,790
Total AU\$ / R Future										1,013,265.00	150	14,678
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		164.00000	151,000	10.32	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		90.00000	96,000	10.32	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		132.00000	119,000	9.91	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		108.00000	114,000	9.91	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		200.00000	185,000	10.73	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		76.00000	80,000	10.73	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		276.00000	257,000	11.03	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		145.00000	146,000	11.03	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		242.00000	224,000	10.73	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		161.00000	163,000	10.73	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		311.00000	291,000	11.33	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		130.00000	130,000	11.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		329.00000	311,000	11.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		196.00000	197,000	11.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		297.00000	278,000	10.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		214.00000	214,000	10.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		363.00000	344,000	11.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		180.00000	180,000	11.33	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							1,013,265.00	150	14,678
CAD/ R On 14/03/2011 Foreign Exchange Future			6.74560	6.77840			2,698,240.00	400	1,991
CAD/ R On 13/06/2011 Foreign Exchange Future			6.81400	6.84800			0.00	0	0
Total CAD/ R Future							2,698,240.00	400	1,991
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		36.00000	29,000	10.56	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		308.00000	333,000	10.56	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		29.00000	23,000	10.80	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		351.00000	377,000	10.80	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		44.00000	36,000	10.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		266.00000	290,000	10.31	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		178.00000	157,000	10.87	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		230.00000	243,000	10.87	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		160.00000	140,000	11.02	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		262.00000	276,000	11.02	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		199.00000	177,000	10.72	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		201.00000	213,000	10.72	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										2,698,240.00	400	1,991
CHF / R	On	14/03/2011	Foreign Exchange Future			7.14400	7.16650			0.00	0	40
CHF / R	On	13/06/2011	Foreign Exchange Future			7.24410	7.26780			0.00	0	0
Total CHF / R Future										0.00	0	40
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		152.00000	138,000	14.78	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		236.00000	244,000	14.78	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		134.00000	121,000	14.97	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		268.00000	277,000	14.97	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		171.00000	156,000	14.59	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		205.00000	212,000	14.59	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		374.00000	358,000	14.72	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		206.00000	214,000	14.72	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		347.00000	331,000	14.74	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		229.00000	237,000	14.74	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		403.00000	386,000	14.70	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		185.00000	192,000	14.70	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			13,074.32000	13,133.60000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,243.56000	13,306.89000			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		4,664.00000	5,257,000	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		4,664.00000	5,257,000	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		4,664.00000	5,257,000	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		1,931.00000	2,564,000		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		1,931.00000	2,565,000		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		1,931.00000	2,564,000		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			1.01510	1.01770			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.02950	1.03240			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		128.00000	115,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		451.00000	464,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		53.00000	46,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		876.00000	895,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		333.00000	312,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		156.00000	161,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		323.00000	306,000	14.54	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		499.00000	511,000	14.54	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		193.00000	181,000	15.89		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		869.00000	886,000	15.89		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		556.00000	532,000	13.61		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		232.00000	237,000	13.61		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								72,306,170.20	10,657	436,284
Total Options								0.00	0	201,476
Grand Total:								72,306,170.20	10,657	637,760