



Currency Derivatives Daily MTM Report

Daily summary for: 06/01/2011

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			6.82890	6.81060			59,363,627.70	8,693	273,012
\$ / R	On	13/06/2011	Foreign Exchange Future			6.90820	6.88960			11,094,569.20	1,606	60,257
\$ / R	On	19/09/2011	Foreign Exchange Future			7.01050	6.99150			5,257,875.00	750	11,973
\$ / R	On	19/12/2011	Foreign Exchange Future			7.10020	7.08080			0.00	0	16
Total \$ / R Future										75,716,071.90	11,049	345,258
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	8,000	19.79	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,195.00000	1,179,000	19.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	7,000	20.04	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,244.00000	1,228,000	20.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		6.00000	8,000	19.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,145.00000	1,129,000	19.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,691.00000	1,674,000	22.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	3,000	22.32	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,689.00000	3,671,000	29.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.60	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		530.00000	515,000	16.24	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		41.00000	44,000	16.24	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,591.00000	1,574,000	21.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	3,000	21.81	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		712.00000	697,000	17.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		23.00000	26,000	17.26	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		759.00000	744,000	17.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		20.00000	23,000	17.51	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		806.00000	791,000	17.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		17.00000	20,000	17.76	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		487.00000	472,000	15.99	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		48.00000	51,000	15.99	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		363.00000	348,000	15.23	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		74.00000	77,000	15.23	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		620.00000	605,000	16.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		31.00000	34,000	16.75	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		403.00000	388,000	15.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		64.00000	67,000	15.48	67,000.00	1,000	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		575.00000	560,000	16.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		36.00000	39,000	16.50	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		55.00000	58,000	15.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		444.00000	429,000	15.74	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		189.00000	174,000	13.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		150.00000	153,000	13.96	153,000.00	1,000	4,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		121.00000	118,000	16.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		681.00000	660,000	16.89	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		113.00000	110,000	17.12	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		723.00000	702,000	17.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		129.00000	126,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		639.00000	618,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		374.00000	378,000	14.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		184.00000	170,000	14.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		120.00000	117,000	18.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,179.00000	1,157,000	18.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		115.00000	112,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,224.00000	1,202,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		125.00000	123,000	18.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,134.00000	1,113,000	18.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		333.00000	333,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		602.00000	583,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		319.00000	318,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		638.00000	618,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		348.00000	348,000	15.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		567.00000	548,000	15.75	0.00	0	0
Total \$ / R Option										220,000.00	2,000	167,712
Total \$ / R										75,936,071.90	13,049	512,970
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.82890	6.81060			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.90820	6.88960			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		9,884.00000	10,164,000	14.72	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		28,824.00000	27,274,000	14.72	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		8,569.00000	8,851,000	14.98	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		32,509.00000	30,961,000	14.98	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		11,380.00000	11,661,000	14.47	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		25,320.00000	23,771,000	14.47	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		21,276.00000	21,068,000	15.06	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		37,316.00000	35,248,000	15.06	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		19,780.00000	19,544,000	15.29	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		40,820.00000	38,724,000	15.29	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		22,895.00000	22,722,000	14.83	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		33,935.00000	31,902,000	14.83	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			10.59910	10.54260			15,570,077.90	1,469	38,408
£ / R	On 13/06/2011	Foreign Exchange Future			10.71130	10.65460			10,711.30	1	2,060
£ / R	On 19/09/2011	Foreign Exchange Future			10.85390	10.79780			0.00	0	2,426
£ / R	On 19/12/2011	Foreign Exchange Future			10.97740	10.92090			0.00	0	0
Total £ / R Future									15,580,789.20	1,470	42,894
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		18.00000	21,000	16.22	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,275.00000	1,222,000	16.22	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		16.00000	19,000	16.35	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,323.00000	1,270,000	16.35	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		20.00000	23,000	16.10	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,227.00000	1,174,000	16.10	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		943.00000	894,000	15.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		36.00000	43,000	15.32	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,011.00000	1,956,000	18.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		4.00000	5,000	18.15	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,469.00000	1,415,000	16.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		12.00000	14,000	16.74	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		100.00000	109,000	16.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,295.00000	1,248,000	16.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		95.00000	103,000	16.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,340.00000	1,292,000	16.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		105.00000	115,000	16.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,250.00000	1,204,000	16.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		280.00000	293,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		982.00000	939,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		269.00000	281,000	15.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,021.00000	977,000	15.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		292.00000	305,000	14.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		944.00000	901,000	14.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		366.00000	388,000	15.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,095.00000	1,061,000	15.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		355.00000	375,000	15.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,134.00000	1,098,000	15.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		379.00000	401,000	15.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,058.00000	1,024,000	15.19	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										15,580,789.20	1,470	44,784
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08220	0.08190			822.00	10	741
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08320	0.08300			0.00	0	0
Total ¥ / R Future										822.00	10	741
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		106.00000	109,000	19.93	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		616.00000	589,000	19.93	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		20.00000	20,000	23.71	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,530.00000	1,500,000	23.71	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		554.00000	578,000	16.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		64.00000	58,000	16.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		331.00000	334,000	18.93	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		531.00000	514,000	18.93	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		125.00000	125,000	21.96	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,325.00000	1,305,000	21.96	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		886.00000	900,000	16.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		86.00000	80,000	16.71	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										822.00	10	741
€ / R	On	14/03/2011	Foreign Exchange Future			8.95520	8.95020			895,520.00	100	19,444
€ / R	On	13/06/2011	Foreign Exchange Future			9.05240	9.04860			0.00	0	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.17910	9.17710			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.29010	9.28940			0.00	0	0
Total € / R Future										895,520.00	100	27,663
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		19.00000	20,000	14.67	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		869.00000	865,000	14.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		17.00000	18,000	14.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		917.00000	913,000	14.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		22.00000	23,000	14.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		822.00000	818,000	14.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		592.00000	589,000	13.63	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		42.00000	44,000	13.63	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,454.00000	1,450,000	16.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		4.00000	5,000	16.73	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,554.00000	1,549,000	17.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	4,000	17.08	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,159.00000	1,154,000	15.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		9.00000	9,000	15.70	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		32.00000	34,000	13.98	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		682.00000	679,000	13.98	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		109.00000	114,000	15.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		860.00000	862,000	15.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		103.00000	107,000	15.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		904.00000	905,000	15.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		116.00000	121,000	15.00	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		817.00000	819,000	15.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		239.00000	248,000	14.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		712.00000	719,000	14.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		228.00000	236,000	14.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		751.00000	757,000	14.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		251.00000	260,000	14.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		674.00000	681,000	14.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		312.00000	318,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		823.00000	828,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		300.00000	306,000	14.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		861.00000	866,000	14.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		325.00000	331,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		786.00000	791,000	14.31	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										895,520.00	100	60,637
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75660	6.73480			337,830.00	50	7,873
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.75620	6.73400			0.00	0	875
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.77000	6.74700			0.00	0	5,790
Total AU\$ / R Future										337,830.00	50	14,538
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		133.00000	149,000	10.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		98.00000	92,000	10.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		111.00000	117,000	9.85	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		126.00000	110,000	9.85	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		166.00000	183,000	10.69	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		81.00000	76,000	10.69	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		240.00000	251,000	11.00	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		156.00000	145,000	11.00	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		208.00000	218,000	10.70	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		174.00000	162,000	10.70	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		274.00000	286,000	11.30	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		140.00000	130,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		300.00000	312,000	11.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		203.00000	192,000	11.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		269.00000	279,000	10.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		222.00000	209,000	10.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		334.00000	346,000	11.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		187.00000	176,000	11.29	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							337,830.00	50	14,538
CAD/ R On 14/03/2011 Foreign Exchange Future			6.84850	6.82370			0.00	0	1,991
CAD/ R On 13/06/2011 Foreign Exchange Future			6.91100	6.88600			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		46.00000	50,000	10.64	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		272.00000	252,000	10.64	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		38.00000	41,000	10.88	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		314.00000	293,000	10.88	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		57.00000	62,000	10.41	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		233.00000	214,000	10.41	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		192.00000	200,000	10.71	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		206.00000	189,000	10.71	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		172.00000	178,000	10.85	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		236.00000	217,000	10.85	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		214.00000	228,000	10.83	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		178.00000	167,000	10.83		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			7.08340	7.06550				0.00	0	190
CHF / R On 13/06/2011 Foreign Exchange Future			7.17260	7.15530				0.00	0	0
Total CHF / R Future								0.00	0	190
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		110.00000	113,000	15.05		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		295.00000	280,000	15.05		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		97.00000	99,000	15.24		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		332.00000	316,000	15.24		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		126.00000	129,000	14.85		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		261.00000	246,000	14.85		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		307.00000	312,000	14.67		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		252.00000	239,000	14.67		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		283.00000	287,000	14.67		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		278.00000	264,000	14.67		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		333.00000	339,000	14.67		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		228.00000	216,000	14.67		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			13,216.30000	13,206.06000				0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,369.23000	13,362.50000				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		3,939.00000	3,837,000	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		3,940.00000	3,837,000	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		3,939.00000	3,837,000	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		1,375.00000	1,308,000		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		1,375.00000	1,308,000		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		1,375.00000	1,308,000		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			1.03020	1.03350			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.04340	1.04700			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		177.00000	162,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		342.00000	360,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		74.00000	66,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		739.00000	764,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		433.00000	408,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		98.00000	106,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		388.00000	353,000	14.02	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		418.00000	419,000	14.02	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		230.00000	203,000	15.22	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		760.00000	769,000	15.22	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		656.00000	620,000	13.52	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		186.00000	186,000	13.52	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							92,531,033.10	12,679	433,400
Total Options							220,000.00	2,000	202,576
Grand Total:							92,751,033.10	14,679	635,976