



Currency Derivatives Daily MTM Report

Daily summary for: 07/01/2011

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			6.86640	6.82890			52,809,482.40	7,691	270,037
\$ / R	On	13/06/2011	Foreign Exchange Future			6.94690	6.90820			14,880,259.80	2,142	60,349
\$ / R	On	19/09/2011	Foreign Exchange Future			7.04840	7.01050			70,484.00	10	11,973
\$ / R	On	19/12/2011	Foreign Exchange Future			7.13860	7.10020			0.00	0	16
Total \$ / R Future										67,760,226.20	9,843	342,375
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		8.00000	6,000	18.77	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,179.00000	1,140,000	18.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		7.00000	5,000	18.97	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,228.00000	1,189,000	18.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		8.00000	7,000	18.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,129.00000	1,091,000	18.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,674.00000	1,636,000	20.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		3.00000	2,000	20.76	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,671.00000	3,634,000	29.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.48	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		515.00000	482,000	15.98	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		44.00000	48,000	15.98	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,574.00000	1,536,000	20.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		3.00000	2,000	20.36	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		697.00000	661,000	16.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		26.00000	27,000	16.78	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		744.00000	707,000	16.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		23.00000	23,000	16.98	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		791.00000	754,000	17.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		20.00000	20,000	17.18	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		472.00000	440,000	15.78	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		51.00000	56,000	15.78	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		348.00000	321,000	15.19	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		77.00000	87,000	15.19	261,000.00	3,000	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		605.00000	570,000	16.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		34.00000	36,000	16.38	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		388.00000	359,000	15.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		67.00000	75,000	15.39	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		560.00000	526,000	16.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		39.00000	42,000	16.18	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		58.00000	65,000	15.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		429.00000	399,000	15.59	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		174.00000	157,000	14.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		153.00000	173,000	14.19	778,500.00	4,500	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		118.00000	131,000	17.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		660.00000	634,000	17.11	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		110.00000	123,000	17.34	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		702.00000	676,000	17.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		126.00000	140,000	16.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		618.00000	593,000	16.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		378.00000	409,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		170.00000	162,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		117.00000	128,000	18.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,157.00000	1,130,000	18.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		112.00000	123,000	18.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,202.00000	1,175,000	18.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		123.00000	134,000	18.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,113.00000	1,086,000	18.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		333.00000	352,000	16.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		583.00000	563,000	16.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		318.00000	337,000	16.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		618.00000	598,000	16.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		348.00000	368,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		548.00000	529,000	15.86	0.00	0	0
Total \$ / R Option										1,039,500.00	7,500	170,712
Total \$ / R										68,799,726.20	17,343	513,087
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.86640	6.82890			7,388,246.40	1,076	1,201
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.94690	6.90820			0.00	0	0
Total \$ / R MAXI Future										7,388,246.40	1,076	1,201
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		10,164.00000	11,522,000	14.79	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		27,274.00000	24,882,000	14.79		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		8,851.00000	10,004,000	14.99		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		30,961.00000	28,364,000	14.99		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		11,661.00000	13,240,000	14.59		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		23,771.00000	21,600,000	14.59		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		21,068.00000	23,141,000	15.29		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		35,248.00000	33,451,000	15.29		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		19,544.00000	21,507,000	15.52		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		38,724.00000	36,817,000	15.52		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		22,722.00000	24,907,000	15.07		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		31,902.00000	30,217,000	15.07		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										7,388,246.40	1,076	1,201
£ / R	On 14/03/2011	Foreign Exchange Future			10.64600	10.59910				1,650,130.00	155	38,301
£ / R	On 13/06/2011	Foreign Exchange Future			10.76030	10.71130				0.00	0	2,060
£ / R	On 19/09/2011	Foreign Exchange Future			10.90180	10.85390				0.00	0	2,426
£ / R	On 19/12/2011	Foreign Exchange Future			11.02400	10.97740				0.00	0	0
Total £ / R Future										1,650,130.00	155	42,787
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		21.00000	24,000	16.37		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,222.00000	1,178,000	16.37		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		19.00000	22,000	16.50		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,270.00000	1,226,000	16.50		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		23.00000	27,000	16.24		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,174.00000	1,131,000	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	11.45	Put		894.00000	853,000	15.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		43.00000	49,000	15.47	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,956.00000	1,910,000	18.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		5.00000	6,000	18.29	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,415.00000	1,370,000	16.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		14.00000	16,000	16.88	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		109.00000	121,000	16.31	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,248.00000	1,211,000	16.31	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		103.00000	114,000	16.41	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,292.00000	1,254,000	16.41	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		115.00000	127,000	16.20	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,204.00000	1,167,000	16.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		293.00000	319,000	15.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		939.00000	917,000	15.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		281.00000	306,000	15.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		977.00000	954,000	15.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		305.00000	332,000	15.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		901.00000	880,000	15.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		388.00000	412,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,061.00000	1,038,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		375.00000	399,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,098.00000	1,075,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		401.00000	426,000	15.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,024.00000	1,002,000	15.39	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										1,650,130.00	155	44,677
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08260	0.08220			0.00	0	741
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08370	0.08320			0.00	0	0
Total ¥ / R Future										0.00	0	741
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		109.00000	118,000	19.83	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		589.00000	558,000	19.83	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		20.00000	21,000	23.63	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,500.00000	1,461,000	23.63	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		578.00000	610,000	16.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		58.00000	50,000	16.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		334.00000	354,000	18.85	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		514.00000	484,000	18.85	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		125.00000	132,000	21.88	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,305.00000	1,262,000	21.88	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		900.00000	941,000	16.66	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		80.00000	71,000	16.66	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	741
€ / R	On	14/03/2011	Foreign Exchange Future			8.90210	8.95520			267,063.00	30	19,414
€ / R	On	13/06/2011	Foreign Exchange Future			9.00090	9.05240			0.00	0	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.12570	9.17910			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.23700	9.29010			0.00	0	0
Total € / R Future										267,063.00	30	27,633
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		20.00000	17,000	15.04	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		865.00000	915,000	15.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		18.00000	15,000	15.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		913.00000	963,000	15.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		23.00000	20,000	14.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		818.00000	868,000	14.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		589.00000	636,000	14.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		44.00000	38,000	14.01	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,450.00000	1,502,000	17.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		5.00000	4,000	17.11	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,549.00000	1,601,000	17.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	3,000	17.46	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,154.00000	1,206,000	16.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		9.00000	8,000	16.08	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		34.00000	29,000	14.35	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		679.00000	727,000	14.35	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		114.00000	108,000	15.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		862.00000	907,000	15.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		107.00000	102,000	15.70	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		905.00000	951,000	15.70	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		121.00000	114,000	15.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		819.00000	863,000	15.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		248.00000	235,000	14.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		719.00000	759,000	14.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		236.00000	224,000	14.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		757.00000	798,000	14.51	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		260.00000	247,000	14.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		681.00000	721,000	14.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		318.00000	307,000	14.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		828.00000	870,000	14.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		306.00000	295,000	14.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		866.00000	908,000	14.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		331.00000	319,000	14.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		791.00000	832,000	14.58	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										267,063.00	30	60,607
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79670	6.75660			679,670.00	100	7,773
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79670	6.75620			0.00	0	875
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.80950	6.77000			0.00	0	5,790
Total AU\$ / R Future										679,670.00	100	14,438
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		149.00000	177,000	10.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		92.00000	80,000	10.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		117.00000	143,000	10.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		110.00000	96,000	10.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		183.00000	213,000	11.09	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		76.00000	66,000	11.09	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		251.00000	281,000	11.31	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		145.00000	134,000	11.31	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		218.00000	247,000	11.02	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		162.00000	150,000	11.02	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		286.00000	317,000	11.60	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		130.00000	120,000	11.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		312.00000	341,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		192.00000	182,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		279.00000	308,000	11.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		209.00000	199,000	11.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		346.00000	376,000	11.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		176.00000	167,000	11.54	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							679,670.00	100	14,438
CAD/ R On 14/03/2011 Foreign Exchange Future			6.91570	6.84850			0.00	0	1,991
CAD/ R On 13/06/2011 Foreign Exchange Future			6.98030	6.91100			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		50.00000	72,000	10.82	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		252.00000	206,000	10.82	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		41.00000	59,000	11.05	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		293.00000	243,000	11.05	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		62.00000	87,000	10.59	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		214.00000	171,000	10.59	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		200.00000	246,000	11.20	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		189.00000	166,000	11.20	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		178.00000	218,000	11.09	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		217.00000	188,000	11.09	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		228.00000	276,000	11.30	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		167.00000	146,000	11.30		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			7.11210	7.08340				0.00	0	190
CHF / R On 13/06/2011 Foreign Exchange Future			7.20390	7.17260				0.00	0	0
Total CHF / R Future								0.00	0	190
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		113.00000	120,000	14.82		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		280.00000	258,000	14.82		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		99.00000	105,000	15.02		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		316.00000	293,000	15.02		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		129.00000	137,000	14.62		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		246.00000	225,000	14.62		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		312.00000	329,000	14.65		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		239.00000	225,000	14.65		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		287.00000	303,000	14.65		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		264.00000	249,000	14.65		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		339.00000	357,000	14.65		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		216.00000	203,000	14.65		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			13,225.18000	13,216.30000				0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,382.54000	13,369.23000				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		3,837.00000	3,748,000	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		3,837.00000	3,748,000	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		3,837.00000	3,748,000	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		1,308.00000	1,175,000		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		1,308.00000	1,175,000		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		1,308.00000	1,175,000		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			1.03580	1.03020			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.04930	1.04340			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		162.00000	183,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		360.00000	325,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		66.00000	75,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		764.00000	717,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		408.00000	447,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		106.00000	89,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		353.00000	389,000	14.30	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		419.00000	396,000	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		203.00000	228,000	15.49	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		769.00000	735,000	15.49	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		620.00000	667,000	13.78	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		186.00000	174,000	13.78	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							77,745,335.60	11,204	431,356
Total Options							1,039,500.00	7,500	205,576
Grand Total:							78,784,835.60	18,704	636,932