



Currency Derivatives Daily MTM Report

Daily summary for: 24/01/2011

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			7.07990	7.13360			74,091,153.50	10,465	254,873
\$ / R	On	13/06/2011	Foreign Exchange Future			7.17540	7.22990			3,989,522.40	556	56,655
\$ / R	On	19/09/2011	Foreign Exchange Future			7.28080	7.33620			364,040.00	50	11,855
\$ / R	On	19/12/2011	Foreign Exchange Future			7.38270	7.43950			0.00	0	190
Total \$ / R Future										78,444,715.90	11,071	323,573
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		10.00000	7,000	18.38	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		876.00000	927,000	18.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		8.00000	6,000	18.60	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		924.00000	976,000	18.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		11.00000	8,000	18.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		827.00000	878,000	18.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,368.00000	1,422,000	20.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	2,000	20.63	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,366.00000	3,420,000	31.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.27	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		259.00000	293,000	15.22	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		93.00000	73,000	15.22	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,269.00000	1,322,000	20.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		3.00000	2,000	20.18	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		415.00000	458,000	16.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		49.00000	38,000	16.12	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		458.00000	502,000	16.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		42.00000	32,000	16.35	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		502.00000	547,000	16.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		36.00000	27,000	16.57	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		224.00000	256,000	15.00	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		108.00000	86,000	15.00	86,000.00	1,000	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		139.00000	159,000	14.32	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		173.00000	139,000	14.32	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		334.00000	373,000	15.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		68.00000	53,000	15.67	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		162.00000	189,000	14.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		146.00000	119,000	14.54	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		296.00000	332,000	15.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		80.00000	62,000	15.45	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		126.00000	101,000	14.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		192.00000	221,000	14.77	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		57.00000	65,000	15.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		341.00000	295,000	15.11	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		191.00000	172,000	16.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		411.00000	447,000	16.01	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		178.00000	160,000	16.25	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		448.00000	485,000	16.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		206.00000	186,000	15.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		376.00000	411,000	15.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		605.00000	562,000	15.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		75.00000	87,000	15.03	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		248.00000	276,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		278.00000	251,000	14.83	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		181.00000	204,000	14.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		361.00000	329,000	14.89	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		166.00000	155,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		880.00000	924,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		159.00000	148,000	17.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		923.00000	967,000	17.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		175.00000	163,000	17.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		839.00000	882,000	17.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		471.00000	437,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		382.00000	404,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		447.00000	414,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		408.00000	431,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		495.00000	461,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		356.00000	378,000	15.06	0.00	0	0
Total \$ / R Option										86,000.00	1,000	170,912
Total \$ / R										78,530,715.90	12,071	494,485
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.07990	7.13360			0.00	0	125

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 13/06/2011 Foreign Exchange Future			7.17540	7.22990			0.00	0	0
Total \$ / R MAXI Future							0.00	0	125
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Call		23,324.00000	19,392,000	14.64	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		9,964.00000	11,402,000	14.64	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		20,173.00000	16,493,000	14.48	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		11,813.00000	13,503,000	14.48	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		26,703.00000	22,541,000	14.80	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		8,343.00000	9,551,000	14.80	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		36,109.00000	32,909,000	14.89	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		18,119.00000	20,369,000	14.89	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		33,186.00000	30,161,000	14.87	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		20,196.00000	22,621,000	14.87	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		39,181.00000	35,807,000	14.91	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		16,191.00000	18,267,000	14.91	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			11.30350	11.39670			25,579,820.50	2,263	32,258
£ / R On 13/06/2011 Foreign Exchange Future			11.44400	11.53830			0.00	0	2,411
£ / R On 19/09/2011 Foreign Exchange Future			11.59370	11.68800			0.00	0	2,457
£ / R On 19/12/2011 Foreign Exchange Future			11.73410	11.82980			0.00	0	0
Total £ / R Future							25,579,820.50	2,263	37,126
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		106.00000	81,000	15.19	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		509.00000	578,000	15.19	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		96.00000	73,000	15.33	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	11.85	Put		549.00000	620,000	15.33	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		118.00000	90,000	15.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		471.00000	537,000	15.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		267.00000	317,000	14.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		214.00000	170,000	14.21	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,175.00000	1,262,000	17.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		22.00000	15,000	17.28	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		673.00000	749,000	15.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		70.00000	52,000	15.75	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		290.00000	254,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		602.00000	660,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		275.00000	241,000	14.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		637.00000	697,000	14.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		306.00000	269,000	14.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		568.00000	625,000	14.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		900.00000	823,000	13.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		112.00000	129,000	13.83	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		358.00000	397,000	13.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		446.00000	391,000	13.95	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		397.00000	352,000	14.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		409.00000	458,000	14.17	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		630.00000	575,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		442.00000	481,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		605.00000	551,000	14.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		467.00000	507,000	14.20	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	11.45	Call		657.00000	600,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		419.00000	456,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		556.00000	508,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		518.00000	564,000	14.31	0.00	0	100
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		731.00000	680,000	14.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		551.00000	596,000	14.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		707.00000	657,000	14.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		577.00000	623,000	14.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		756.00000	703,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		526.00000	569,000	14.36	0.00	0	0
Total £ / R Option										0.00	0	2,110
Total £ / R										25,579,820.50	2,263	39,236
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08570	0.08630			0.00	0	430
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08690	0.08750			0.00	0	573
Total ¥ / R Future										0.00	0	1,003
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		216.00000	184,000	19.30	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		286.00000	314,000	19.30	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		33.00000	25,000	23.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,103.00000	1,155,000	23.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		941.00000	882,000	18.12	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		11.00000	12,000	18.12	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		536.00000	498,000	18.63	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		286.00000	308,000	18.63	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		200.00000	182,000	21.53	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	0.10	Put		950.00000	992,000	21.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,283.00000	1,225,000	17.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		33.00000	35,000	17.52	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,003
€ / R	On	14/03/2011	Foreign Exchange Future			9.65260	9.66040			1,225,880.20	127	17,810
€ / R	On	13/06/2011	Foreign Exchange Future			9.77180	9.77960			0.00	0	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			9.89990	9.90800			0.00	0	2,365
€ / R	On	19/12/2011	Foreign Exchange Future			10.02170	10.03070			0.00	0	0
Total € / R Future										1,225,880.20	127	27,453
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		133.00000	127,000	13.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		273.00000	274,000	13.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		117.00000	112,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		307.00000	309,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		150.00000	144,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		240.00000	241,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		120.00000	119,000	13.29	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		280.00000	272,000	13.29	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		768.00000	773,000	15.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		28.00000	26,000	15.61	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		862.00000	867,000	15.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		22.00000	20,000	15.97	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		502.00000	505,000	14.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		62.00000	58,000	14.55	0.00	0	100

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	9.60	Call		218.00000	211,000	13.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		158.00000	158,000	13.06	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		311.00000	307,000	13.27	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		331.00000	335,000	13.27	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		292.00000	288,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		362.00000	366,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		331.00000	327,000	13.10	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		301.00000	305,000	13.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		558.00000	553,000	13.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		300.00000	303,000	13.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		530.00000	525,000	13.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		322.00000	325,000	13.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		587.00000	582,000	13.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		279.00000	282,000	13.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		627.00000	622,000	13.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		396.00000	400,000	13.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		601.00000	596,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		420.00000	424,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		653.00000	649,000	13.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		372.00000	377,000	13.41	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										1,225,880.20	127	60,427
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.99140	7.02190			90,888.20	13	7,939
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00370	7.03460			0.00	0	825
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.01690	7.04820			0.00	0	5,790

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R Future							90,888.20	13	14,554
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		348.00000	320,000	12.28	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		26.00000	29,000	12.28	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		303.00000	276,000	11.82	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		31.00000	35,000	11.82	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		393.00000	364,000	12.75	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		21.00000	23,000	12.75	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		455.00000	429,000	12.21	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		70.00000	75,000	12.21	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		413.00000	389,000	11.90	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		78.00000	85,000	11.90	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		497.00000	471,000	12.52	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		62.00000	67,000	12.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		510.00000	486,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		112.00000	119,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		471.00000	447,000	11.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		123.00000	130,000	11.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		551.00000	526,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		103.00000	109,000	12.19	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							90,888.20	13	14,554
CAD/ R On 14/03/2011 Foreign Exchange Future			7.10080	7.18990			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.18050	7.27100			0.00	0	0
Total CAD/ R Future							0.00	0	1,791

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		209.00000	147,000	11.63	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		69.00000	96,000	11.63	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		175.00000	118,000	11.38	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		85.00000	117,000	11.38	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		246.00000	179,000	11.87	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		56.00000	78,000	11.87	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		441.00000	371,000	11.54	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		70.00000	91,000	11.54	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		403.00000	336,000	11.44	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		82.00000	106,000	11.44	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		481.00000	408,000	11.63	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		60.00000	78,000	11.63	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			7.43500	7.42930			0.00	0	590
CHF / R On 13/06/2011 Foreign Exchange Future			7.54150	7.53530			0.00	0	0
Total CHF / R Future							0.00	0	590
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		267.00000	270,000	14.95	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		88.00000	85,000	14.95	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		233.00000	236,000	14.79	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		104.00000	101,000	14.79	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		303.00000	306,000	15.12	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		74.00000	71,000	15.12	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		535.00000	538,000	14.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		100.00000	97,000	14.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		500.00000	502,000	14.40	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		115.00000	111,000	14.40	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		572.00000	575,000	14.33	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		87.00000	84,000	14.33	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	590
RAIN	On	14/03/2011	Foreign Exchange Future			13,980.68000	14,047.69000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,166.60000	14,234.26000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		4,477.00000	3,807,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		4,477.00000	3,807,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		4,477.00000	3,807,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		7,343.00000	6,666,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		7,343.00000	6,666,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		7,343.00000	6,666,000		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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Future			1.07360	1.08190			0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.08950	1.09790			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		406.00000	341,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		87.00000	105,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		151.00000	129,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		332.00000	393,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		831.00000	751,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		12.00000	15,000	13.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		652.00000	593,000	13.69	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		173.00000	198,000	13.69	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		382.00000	343,000	14.53	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		403.00000	448,000	14.53	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,038.00000	967,000	13.66	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		59.00000	72,000	13.66	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							105,341,304.80	13,474	406,215
Total Options							86,000.00	1,000	205,996
Grand Total:							105,427,304.80	14,474	612,211