



Currency Derivatives Daily MTM Report

Daily summary for: 20/12/2010

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			6.91740	6.93720			4,046,679.00	585	273,038
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00550	7.02420			16,953,310.00	2,420	58,439
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09880	7.11730			0.00	0	9,719
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18780	7.20580			0.00	0	16
Total \$ / R Future										20,999,989.00	3,005	341,212
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		26.00000	26,000	21.15	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,089.00000	1,109,000	21.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		24.00000	24,000	21.47	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,137.00000	1,157,000	21.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		28.00000	28,000	20.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,041.00000	1,061,000	20.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,576.00000	1,597,000	24.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		13.00000	14,000	24.36	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,563.00000	3,583,000	28.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	28.03	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		453.00000	468,000	16.66	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		90.00000	85,000	16.66	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,478.00000	1,499,000	23.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		15.00000	16,000	23.72	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		624.00000	641,000	17.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		61.00000	58,000	17.95	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		668.00000	686,000	18.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		55.00000	53,000	18.27	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		714.00000	731,000	18.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		51.00000	48,000	18.59	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		413.00000	427,000	16.34	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		100.00000	94,000	16.34	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		299.00000	311,000	15.38	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		136.00000	128,000	15.38	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		537.00000	553,000	17.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		74.00000	70,000	17.30	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		336.00000	348,000	15.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		123.00000	115,000	15.70	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		495.00000	510,000	16.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		82.00000	77,000	16.98	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		111.00000	104,000	16.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		374.00000	387,000	16.02	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		154.00000	156,000	14.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		241.00000	223,000	14.23	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		163.00000	156,000	16.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		589.00000	601,000	16.63	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		153.00000	146,000	16.85	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		629.00000	641,000	16.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		174.00000	166,000	16.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		550.00000	561,000	16.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		476.00000	460,000	14.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		152.00000	155,000	14.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		147.00000	142,000	18.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,080.00000	1,093,000	18.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		141.00000	136,000	18.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,124.00000	1,137,000	18.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		154.00000	148,000	17.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,037.00000	1,049,000	17.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		389.00000	378,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		533.00000	540,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		373.00000	363,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		567.00000	575,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		406.00000	395,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		500.00000	507,000	15.57	0.00	0	0
Total \$ / R Option										0.00	0	166,612
Total \$ / R										20,999,989.00	3,005	507,824
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.91740	6.93720			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.00550	7.02420			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		16,811.00000	15,769,000	14.74	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		23,091.00000	24,029,000	14.74	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		15,125.00000	14,183,000	15.06	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		26,405.00000	27,443,000	15.06	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		18,687.00000	17,541,000	14.42	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		19,967.00000	20,801,000	14.42	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		27,841.00000	26,610,000	14.83	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		30,421.00000	31,060,000	14.83	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		26,004.00000	24,836,000	15.06	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		33,584.00000	34,286,000	15.06	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		29,815.00000	28,520,000	14.61	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		27,395.00000	27,970,000	14.61	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			10.74080	10.75950			8,431,528.00	785	37,278
£ / R On 13/06/2011 Foreign Exchange Future			10.86700	10.88390			0.00	0	2,005
£ / R On 19/09/2011 Foreign Exchange Future			10.99570	11.01190			0.00	0	2,355
£ / R On 19/12/2011 Foreign Exchange Future			11.11890	11.13570			0.00	0	0
Total £ / R Future							8,431,528.00	785	41,638
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		44.00000	40,000	15.44	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		1,085.00000	1,099,000	15.44	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		40.00000	37,000	15.55	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		1,131.00000	1,146,000	15.55	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		48.00000	44,000	15.32	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		1,039.00000	1,053,000	15.32	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		774.00000	786,000	14.64	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		83.00000	77,000	14.64	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,803.00000	1,820,000	17.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		12.00000	11,000	17.13	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,272.00000	1,287,000	15.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		31.00000	28,000	15.89	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		155.00000	150,000	15.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,121.00000	1,133,000	15.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		148.00000	143,000	15.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,164.00000	1,176,000	15.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		163.00000	158,000	15.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,079.00000	1,091,000	15.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		368.00000	359,000	14.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		856.00000	863,000	14.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		354.00000	345,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		892.00000	899,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		382.00000	373,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		820.00000	827,000	14.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		457.00000	451,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		971.00000	982,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		443.00000	437,000	15.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,007.00000	1,018,000	15.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		471.00000	465,000	15.02	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		935.00000	946,000	15.02	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										8,431,528.00	785	43,528
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08280	0.08260			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08390	0.08380			0.00	0	0
Total ¥ / R Future										0.00	0	731
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		162.00000	162,000	20.38	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		602.00000	582,000	20.38	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		40.00000	39,000	23.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,480.00000	1,459,000	23.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		637.00000	650,000	17.30	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		77.00000	70,000	17.30	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		404.00000	404,000	19.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		524.00000	514,000	19.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		166.00000	164,000	22.29	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,286.00000	1,274,000	22.29	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		979.00000	985,000	17.68	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		99.00000	95,000	17.68	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			9.09790	9.17200			1,264,608.10	139	18,354
€ / R	On	13/06/2011	Foreign Exchange Future			9.20760	9.28140			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.32310	9.39750			0.00	0	2,300
€ / R	On	19/12/2011	Foreign Exchange Future			9.43240	9.50720			0.00	0	0
Total € / R Future										1,264,608.10	139	26,474
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		63.00000	52,000	14.85	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		691.00000	754,000	14.85	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		58.00000	47,000	15.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		736.00000	799,000	15.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		69.00000	57,000	14.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		647.00000	709,000	14.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		439.00000	494,000	13.58	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		111.00000	92,000	13.58	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,251.00000	1,321,000	17.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		23.00000	19,000	17.40	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,348.00000	1,418,000	17.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		20.00000	16,000	17.82	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		965.00000	1,032,000	16.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		37.00000	30,000	16.13	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		92.00000	75,000	14.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		520.00000	577,000	14.00	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		172.00000	154,000	14.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		691.00000	746,000	14.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		162.00000	146,000	14.62	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		731.00000	788,000	14.62	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		182.00000	164,000	14.29	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		651.00000	706,000	14.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		329.00000	296,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		582.00000	623,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		314.00000	283,000	13.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		617.00000	660,000	13.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		344.00000	311,000	13.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		547.00000	588,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		403.00000	368,000	13.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		696.00000	736,000	13.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		388.00000	355,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		731.00000	773,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		419.00000	383,000	13.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		662.00000	701,000	13.79	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										1,264,608.10	139	59,448
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80350	6.77250			43,902,985.50	6,453	8,029
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.81000	6.77780			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81320	6.78120			0.00	0	5,790
Total AU\$ / R Future										43,902,985.50	6,453	14,744
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		178.00000	200,000	11.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		106.00000	97,000	11.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		146.00000	166,000	10.62	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		124.00000	113,000	10.62	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		213.00000	236,000	11.37	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		91.00000	83,000	11.37	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		277.00000	301,000	11.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		149.00000	141,000	11.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		244.00000	267,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		166.00000	157,000	11.11	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		312.00000	337,000	11.68		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		134.00000	127,000	11.68		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		338.00000	355,000	11.44		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		207.00000	192,000	11.44		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		306.00000	322,000	11.21		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		225.00000	209,000	11.21		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		371.00000	390,000	11.67		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		190.00000	177,000	11.67		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								43,902,985.50	6,453	14,744
CAD/ R On 14/03/2011 Foreign Exchange Future			6.80080	6.85720				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.87060	6.92680				0.00	0	0
Total CAD/ R Future								0.00	0	1,791
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		65.00000	48,000	10.40		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		258.00000	297,000	10.40		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		54.00000	39,000	10.62		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		297.00000	338,000	10.62		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		78.00000	58,000	10.18		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		221.00000	257,000	10.18		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		228.00000	200,000	11.27		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		201.00000	229,000	11.27		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		207.00000	180,000	11.41		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		230.00000	259,000	11.41		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		256.00000	221,000	11.14		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		179.00000	200,000	11.14	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			7.17510	7.18600			0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.27630	7.28550			0.00	0	0
Total CHF / R Future							0.00	0	40
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		177.00000	169,000	14.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		241.00000	244,000	14.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		159.00000	151,000	14.95	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		273.00000	276,000	14.95	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		198.00000	189,000	14.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		212.00000	214,000	14.60	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		398.00000	390,000	14.77	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		213.00000	214,000	14.77	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		371.00000	362,000	14.80	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		236.00000	236,000	14.80	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		427.00000	418,000	14.73	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		192.00000	192,000	14.73	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			13,374.44000	13,441.61000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,548.71000	13,617.19000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		74.00000	21,000	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		1,658.00000	2,277,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		74.00000	21,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		1,658.00000	2,277,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		74.00000	21,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1,658.00000	2,277,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,172.00000	487,000		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		1,172.00000	487,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		1,172.00000	487,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.03680	1.04310			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05260	1.05890			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		252.00000	218,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		321.00000	350,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		124.00000	104,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		693.00000	736,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		529.00000	479,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		98.00000	111,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		470.00000	431,000	14.40	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		381.00000	405,000	14.40	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		291.00000	265,000	15.62		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		702.00000	739,000	15.62		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		762.00000	710,000	13.86		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		173.00000	184,000	13.86		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								74,599,110.60	10,382	426,755
Total Options								0.00	0	201,476
Grand Total:								74,599,110.60	10,382	628,231