



Currency Derivatives Daily MTM Report

Daily summary for: 10/01/2011

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			6.91310	6.86640			41,298,859.40	5,974	268,822
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99380	6.94690			6,266,444.80	896	59,735
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09670	7.04840			0.00	0	11,973
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18920	7.13860			0.00	0	16
Total \$ / R Future										47,565,304.20	6,870	340,546
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	6,000	18.49	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,140.00000	1,093,000	18.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	5,000	18.69	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,189.00000	1,142,000	18.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	7,000	18.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,091.00000	1,044,000	18.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,636.00000	1,589,000	20.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	2,000	20.53	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,634.00000	3,587,000	29.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.54	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		482.00000	439,000	15.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		48.00000	52,000	15.63	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,536.00000	1,489,000	20.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.12	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		661.00000	615,000	16.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		27.00000	28,000	16.45	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		707.00000	661,000	16.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		23.00000	24,000	16.65	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		754.00000	708,000	16.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		20.00000	21,000	16.86	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		440.00000	397,000	15.43	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		56.00000	60,000	15.43	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		321.00000	281,000	14.82	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		87.00000	94,000	14.82	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		570.00000	525,000	16.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		36.00000	38,000	16.04	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		359.00000	318,000	15.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		75.00000	81,000	15.02	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		526.00000	481,000	15.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		42.00000	44,000	15.84	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		65.00000	70,000	15.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		399.00000	357,000	15.23	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		157.00000	132,000	14.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		173.00000	195,000	14.17	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		131.00000	137,000	16.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		634.00000	593,000	16.80	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		123.00000	128,000	17.03	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		676.00000	634,000	17.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		140.00000	147,000	16.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		593.00000	553,000	16.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		409.00000	438,000	14.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		162.00000	144,000	14.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		128.00000	132,000	18.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,130.00000	1,085,000	18.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		123.00000	126,000	18.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,175.00000	1,129,000	18.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		134.00000	138,000	18.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,086.00000	1,041,000	18.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		352.00000	366,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		563.00000	527,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		337.00000	350,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		598.00000	561,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		368.00000	383,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		529.00000	494,000	15.58	0.00	0	0
Total \$ / R Option										0.00	0	170,712
Total \$ / R										47,565,304.20	6,870	511,258
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.91310	6.86640			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.99380	6.94690			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		11,522.00000	12,626,000	14.41	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		24,882.00000	21,316,000	14.41	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		10,004.00000	10,936,000	14.61	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		28,364.00000	24,626,000	14.61	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		13,240.00000	14,538,000	14.20	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		21,600.00000	18,228,000	14.20	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		23,141.00000	24,553,000	14.99	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		33,451.00000	30,173,000	14.99	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		21,507.00000	22,792,000	15.22	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		36,817.00000	33,412,000	15.22	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		24,907.00000	26,456,000	14.77	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		30,217.00000	27,076,000	14.77	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			10.74620	10.64600			12,454,845.80	1,159	37,714
£ / R On 13/06/2011 Foreign Exchange Future			10.86040	10.76030			0.00	0	2,060
£ / R On 19/09/2011 Foreign Exchange Future			11.00340	10.90180			0.00	0	2,426
£ / R On 19/12/2011 Foreign Exchange Future			11.12710	11.02400			0.00	0	0
Total £ / R Future							12,454,845.80	1,159	42,200
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		24.00000	28,000	16.17	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		1,178.00000	1,082,000	16.17	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		22.00000	25,000	16.31	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		1,226.00000	1,129,000	16.31	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		27.00000	31,000	16.04	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		1,131.00000	1,035,000	16.04	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	11.45	Put		853.00000	762,000	15.23	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		49.00000	58,000	15.23	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,910.00000	1,810,000	18.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		6.00000	6,000	18.18	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,370.00000	1,273,000	16.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		16.00000	19,000	16.71	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		121.00000	136,000	16.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,211.00000	1,126,000	16.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		114.00000	129,000	16.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,254.00000	1,169,000	16.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		127.00000	143,000	16.07	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,167.00000	1,083,000	16.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		319.00000	351,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		917.00000	848,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		306.00000	338,000	15.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		954.00000	885,000	15.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		332.00000	365,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		880.00000	812,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		412.00000	449,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,038.00000	972,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		399.00000	435,000	15.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,075.00000	1,008,000	15.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		426.00000	463,000	15.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,002.00000	936,000	15.33	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										12,454,845.80	1,159	44,090
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08330	0.08260			833.00	10	751
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08440	0.08370			0.00	0	0
Total ¥ / R Future										833.00	10	751
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		118.00000	129,000	19.53	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		558.00000	499,000	19.53	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		21.00000	22,000	23.39	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,461.00000	1,392,000	23.39	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		610.00000	668,000	17.08	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		50.00000	38,000	17.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		354.00000	378,000	18.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		484.00000	438,000	18.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		132.00000	140,000	21.61	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,262.00000	1,200,000	21.61	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		941.00000	999,000	16.54	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		71.00000	59,000	16.54	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										833.00	10	751
€ / R	On	14/03/2011	Foreign Exchange Future			8.98260	8.90210			1,347,390.00	150	19,534
€ / R	On	13/06/2011	Foreign Exchange Future			9.08260	9.00090			0.00	0	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.21110	9.12570			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.32610	9.23700			0.00	0	0
Total € / R Future										1,347,390.00	150	27,753
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		17.00000	22,000	15.14	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		915.00000	839,000	15.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		15.00000	20,000	15.32	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		963.00000	887,000	15.32	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		20.00000	25,000	14.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		868.00000	792,000	14.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		636.00000	566,000	14.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		38.00000	49,000	14.08	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,502.00000	1,422,000	17.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		4.00000	5,000	17.27	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,601.00000	1,521,000	17.63	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	4,000	17.63	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,206.00000	1,128,000	16.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		8.00000	11,000	16.21	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		29.00000	38,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		727.00000	655,000	14.43	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		108.00000	123,000	15.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		907.00000	840,000	15.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		102.00000	116,000	15.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		951.00000	883,000	15.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		114.00000	130,000	15.29	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		863.00000	797,000	15.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		235.00000	261,000	14.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		759.00000	700,000	14.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		224.00000	249,000	14.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		798.00000	738,000	14.44	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		247.00000	274,000	14.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		721.00000	663,000	14.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		307.00000	338,000	14.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		870.00000	812,000	14.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		295.00000	325,000	14.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		908.00000	849,000	14.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		319.00000	351,000	14.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		832.00000	775,000	14.56	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										1,347,390.00	150	60,727
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79880	6.79670			0.00	0	7,773
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79870	6.79670			0.00	0	875
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81290	6.80950			0.00	0	5,790
Total AU\$ / R Future										0.00	0	14,438
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		177.00000	175,000	10.67	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		80.00000	76,000	10.67	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		143.00000	141,000	10.25	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		96.00000	92,000	10.25	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		213.00000	212,000	11.09	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		66.00000	63,000	11.09	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		281.00000	280,000	11.31	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		134.00000	131,000	11.31	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		247.00000	246,000	11.01	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		150.00000	147,000	11.01	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		317.00000	316,000	11.60	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		120.00000	117,000	11.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		341.00000	342,000	11.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		182.00000	179,000	11.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		308.00000	308,000	11.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		199.00000	195,000	11.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		376.00000	377,000	11.55	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		167.00000	164,000	11.55	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	14,438
CAD/ R On 14/03/2011 Foreign Exchange Future			6.92150	6.91570			0.00	0	1,991
CAD/ R On 13/06/2011 Foreign Exchange Future			6.98480	6.98030			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		72.00000	76,000	11.29	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		206.00000	205,000	11.29	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		59.00000	63,000	11.52	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		243.00000	242,000	11.52	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		87.00000	92,000	11.06	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		171.00000	171,000	11.06	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		246.00000	247,000	11.22	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		166.00000	162,000	11.22	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		218.00000	219,000	11.12	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		188.00000	184,000	11.12	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		276.00000	277,000	11.32	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		146.00000	142,000	11.32		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			7.11900	7.11210				0.00	0	190
CHF / R On 13/06/2011 Foreign Exchange Future			7.21120	7.20390				0.00	0	0
Total CHF / R Future								0.00	0	190
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		120.00000	119,000	14.90		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		258.00000	250,000	14.90		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		105.00000	104,000	15.10		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		293.00000	285,000	15.10		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		137.00000	137,000	14.69		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		225.00000	218,000	14.69		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		329.00000	332,000	14.70		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		225.00000	221,000	14.70		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		303.00000	305,000	14.71		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		249.00000	244,000	14.71		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		357.00000	360,000	14.70		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		203.00000	199,000	14.70		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			13,327.71000	13,225.18000				0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,486.44000	13,382.54000				0.00	0	0
Total RAIN Future								0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		0.00000	3,000	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		3,748.00000	2,726,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		0.00000	3,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		3,748.00000	2,726,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		0.00000	3,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		3,748.00000	2,726,000	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		1,175.00000	136,000		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		1,175.00000	136,000		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		1,175.00000	136,000		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			1.04120	1.03580			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05490	1.04930			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		183.00000	201,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		325.00000	289,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		75.00000	69,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		717.00000	657,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		447.00000	485,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		89.00000	73,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		389.00000	408,000	14.06	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		396.00000	359,000	14.06	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		228.00000	236,000	15.19	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		735.00000	687,000	15.19	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		667.00000	704,000	13.74	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		174.00000	155,000	13.74	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							61,368,373.00	8,189	427,994
Total Options							0.00	0	205,576
Grand Total:							61,368,373.00	8,189	633,570