



Currency Derivatives Daily MTM Report

Daily summary for: 12/01/2011

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			6.90440	6.91550			38,505,838.80	5,577	270,377
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99370	7.00420			223,798.40	32	59,731
\$ / R	On	19/09/2011	Foreign Exchange Future			7.08920	7.09830			113,427.20	16	11,973
\$ / R	On	19/12/2011	Foreign Exchange Future			7.17970	7.18680			0.00	0	16
Total \$ / R Future										38,843,064.40	5,625	342,097
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	5,000	18.48	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,091.00000	1,101,000	18.48	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		1,140.00000	1,151,000	18.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	6,000	18.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,042.00000	1,052,000	18.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,587.00000	1,597,000	20.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	1,000	20.59	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,585.00000	3,596,000	29.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.95	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		437.00000	443,000	15.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		52.00000	47,000	15.53	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,487.00000	1,498,000	20.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.17	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		613.00000	621,000	16.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		28.00000	25,000	16.37	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		659.00000	667,000	16.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		24.00000	21,000	16.58	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		706.00000	714,000	16.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		21.00000	18,000	16.79	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		395.00000	401,000	15.32	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		60.00000	55,000	15.32	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		280.00000	284,000	14.69	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		95.00000	88,000	14.69	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		523.00000	530,000	15.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		38.00000	34,000	15.95	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		317.00000	321,000	14.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		82.00000	75,000	14.90	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		480.00000	486,000	15.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		45.00000	40,000	15.74	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		70.00000	64,000	15.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		355.00000	360,000	15.11	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		131.00000	132,000	14.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		196.00000	186,000	14.01	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		139.00000	134,000	16.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		585.00000	590,000	16.70	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		130.00000	125,000	16.93	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		626.00000	631,000	16.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		149.00000	144,000	16.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		545.00000	550,000	16.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		443.00000	434,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		139.00000	140,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		132.00000	128,000	18.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,084.00000	1,089,000	18.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		127.00000	122,000	18.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,129.00000	1,133,000	18.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		138.00000	134,000	18.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,040.00000	1,045,000	18.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		364.00000	357,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		527.00000	527,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		348.00000	342,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		561.00000	562,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		380.00000	374,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		493.00000	494,000	15.47	0.00	0	0
Total \$ / R Option										0.00	0	170,712
Total \$ / R										38,843,064.40	5,625	512,809
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.90440	6.91550			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.99370	7.00420			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		12,680.00000	11,840,000	14.27	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		21,130.00000	21,400,000	14.27	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		10,980.00000	10,203,000	14.48	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		24,430.00000	24,763,000	14.48	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		14,603.00000	13,700,000	14.05	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		18,053.00000	18,260,000	14.05	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		24,867.00000	24,094,000	14.84	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		29,447.00000	29,724,000	14.84	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		23,085.00000	22,344,000	15.07	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		32,665.00000	32,974,000	15.07	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		26,793.00000	25,988,000	14.61	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		26,373.00000	26,618,000	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			10.80910	10.75170			3,113,020.80	288	37,409
£ / R	On 13/06/2011	Foreign Exchange Future			10.93680	10.87790			10,936.80	1	2,059
£ / R	On 19/09/2011	Foreign Exchange Future			11.06730	11.00650			0.00	0	2,426
£ / R	On 19/12/2011	Foreign Exchange Future			11.18730	11.12320			0.00	0	0
Total £ / R Future									3,123,957.60	289	41,894
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		27.00000	30,000	15.92	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,075.00000	1,021,000	15.92	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		25.00000	27,000	16.05	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,123.00000	1,068,000	16.05	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		30.00000	34,000	15.78	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,028.00000	975,000	15.78	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		755.00000	704,000	14.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		57.00000	63,000	14.97	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,804.00000	1,748,000	17.95	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		6.00000	7,000	17.95	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,266.00000	1,211,000	16.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		18.00000	20,000	16.46	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		139.00000	146,000	15.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,111.00000	1,059,000	15.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		132.00000	138,000	16.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,154.00000	1,101,000	16.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		146.00000	154,000	15.82	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,068.00000	1,017,000	15.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		349.00000	368,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		843.00000	801,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		336.00000	354,000	15.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		880.00000	837,000	15.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		363.00000	383,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		807.00000	766,000	14.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		446.00000	465,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		973.00000	928,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		432.00000	451,000	15.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,009.00000	964,000	15.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		460.00000	480,000	15.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		937.00000	893,000	15.17	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										3,123,957.60	289	43,784
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08290	0.08310			0.00	0	751
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08400	0.08430			0.00	0	0
Total ¥ / R Future										0.00	0	751
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		123.00000	116,000	19.76	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		513.00000	526,000	19.76	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		21.00000	19,000	23.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,411.00000	1,429,000	23.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		650.00000	632,000	17.09	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		40.00000	42,000	17.09	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		375.00000	360,000	18.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		445.00000	460,000	18.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		139.00000	132,000	21.80	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,209.00000	1,232,000	21.80	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		990.00000	963,000	16.61	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		60.00000	63,000	16.61	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	751
€ / R	On	14/03/2011	Foreign Exchange Future			9.00010	8.93360			1,341,014.90	149	19,387
€ / R	On	13/06/2011	Foreign Exchange Future			9.10980	9.04260			0.00	0	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.22650	9.15780			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.33670	9.26610			0.00	0	0
Total € / R Future										1,341,014.90	149	27,606
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		18.00000	20,000	14.64	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		884.00000	820,000	14.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		15.00000	17,000	14.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		931.00000	867,000	14.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		20.00000	22,000	14.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		836.00000	772,000	14.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		605.00000	545,000	13.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		39.00000	45,000	13.54	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,470.00000	1,404,000	16.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		4.00000	4,000	16.82	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,569.00000	1,503,000	17.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	3,000	17.19	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,174.00000	1,109,000	15.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		8.00000	9,000	15.73	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		30.00000	34,000	13.91	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		696.00000	634,000	13.91	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		113.00000	121,000	15.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		870.00000	811,000	15.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		106.00000	114,000	15.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		913.00000	854,000	15.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		120.00000	129,000	14.93	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		827.00000	769,000	14.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		242.00000	260,000	14.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		734.00000	684,000	14.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		230.00000	248,000	14.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		772.00000	722,000	14.25	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		253.00000	273,000	13.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		695.00000	647,000	13.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		316.00000	332,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		850.00000	795,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		304.00000	319,000	14.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		888.00000	832,000	14.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		328.00000	345,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		812.00000	758,000	14.31	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										1,341,014.90	149	60,580
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79370	6.75930			67,937.00	10	7,763
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80270	6.76780			68,027.00	10	865
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.80970	6.77500			0.00	0	5,790
Total AU\$ / R Future										135,964.00	20	14,418
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		145.00000	170,000	10.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		86.00000	76,000	10.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		113.00000	136,000	10.25	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		104.00000	92,000	10.25	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		180.00000	207,000	11.11	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		71.00000	63,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		255.00000	282,000	11.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		137.00000	129,000	11.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		222.00000	247,000	11.03	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		154.00000	144,000	11.03	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		290.00000	318,000	11.63	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		122.00000	115,000	11.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		313.00000	339,000	11.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		188.00000	179,000	11.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		280.00000	306,000	11.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		205.00000	196,000	11.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		347.00000	374,000	11.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		172.00000	164,000	11.56	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							135,964.00	20	14,418
CAD/ R On 14/03/2011 Foreign Exchange Future			6.99550	6.96000			1,399,100.00	200	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.06890	7.03220			0.00	0	0
Total CAD/ R Future							1,399,100.00	200	1,791
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		87.00000	97,000	10.68	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		177.00000	152,000	10.68	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		72.00000	80,000	10.92	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		212.00000	185,000	10.92	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		105.00000	117,000	10.45	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		145.00000	122,000	10.45	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		275.00000	295,000	11.10	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		143.00000	126,000	11.10	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		245.00000	263,000	10.98	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		163.00000	144,000	10.98	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		307.00000	329,000	11.22	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		125.00000	110,000	11.22	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							1,399,100.00	200	1,791
CHF / R On 14/03/2011 Foreign Exchange Future			7.11170	7.09110			0.00	0	190
CHF / R On 13/06/2011 Foreign Exchange Future			7.21110	7.19000			0.00	0	0
Total CHF / R Future							0.00	0	190
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		109.00000	115,000	14.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		268.00000	253,000	14.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		95.00000	100,000	15.16	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		304.00000	288,000	15.16	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		125.00000	132,000	14.75	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		234.00000	220,000	14.75	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		320.00000	331,000	14.74	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		230.00000	220,000	14.74	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		295.00000	304,000	14.75	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		255.00000	243,000	14.75	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		347.00000	358,000	14.73	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		207.00000	197,000	14.73	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			13,345.29000	13,304.88000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,518.57000	13,479.41000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		1.00000	4,000	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		2,952.00000	2,551,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		1.00000	4,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		2,952.00000	2,551,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		1.00000	4,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2,952.00000	2,551,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		0.00000	186,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		206.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		0.00000	186,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		206.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		0.00000	186,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		206.00000	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			1.04500	1.04430			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06030	1.05960			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		214.00000	215,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		271.00000	265,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		87.00000	87,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		644.00000	637,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		508.00000	512,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		65.00000	62,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		430.00000	429,000	13.81	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		334.00000	326,000	13.81	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		249.00000	247,000	14.94		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		653.00000	644,000	14.94		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		736.00000	738,000	13.54		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		140.00000	135,000	13.54		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								44,843,100.90	6,283	428,872
Total Options								0.00	0	205,576
Grand Total:								44,843,100.90	6,283	634,448