



Currency Derivatives Daily MTM Report

Daily summary for: 19/01/2011

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			7.01310	6.94680			75,460,956.00	10,760	273,959
\$ / R	On	13/06/2011	Foreign Exchange Future			7.10410	7.03750			34,078,367.70	4,797	58,829
\$ / R	On	19/09/2011	Foreign Exchange Future			7.20520	7.13910			2,536,230.40	352	12,137
\$ / R	On	19/12/2011	Foreign Exchange Future			7.30250	7.23680			2,541,270.00	348	190
Total \$ / R Future										114,616,824.10	16,257	345,115
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		5.00000	6,000	18.06	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,058.00000	993,000	18.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		4.00000	5,000	18.28	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,107.00000	1,042,000	18.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		6.00000	7,000	17.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,009.00000	944,000	17.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,554.00000	1,488,000	20.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.29	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,553.00000	3,487,000	30.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.46	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		403.00000	346,000	14.94	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		50.00000	59,000	14.94	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,455.00000	1,389,000	19.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	19.85	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		579.00000	517,000	15.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		26.00000	30,000	15.83	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		625.00000	562,000	16.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		22.00000	25,000	16.05	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		672.00000	609,000	16.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		19.00000	22,000	16.28	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		362.00000	307,000	14.71	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		59.00000	70,000	14.71	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		248.00000	200,000	14.04	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		95.00000	113,000	14.04	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		489.00000	429,000	15.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		36.00000	42,000	15.38	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		284.00000	233,000	14.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		81.00000	96,000	14.27	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		445.00000	387,000	15.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		42.00000	50,000	15.16	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		69.00000	82,000	14.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		322.00000	269,000	14.49	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		110.00000	83,000	14.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		207.00000	246,000	14.14	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		139.00000	151,000	15.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		552.00000	497,000	15.96	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		129.00000	140,000	16.20	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		592.00000	536,000	16.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		150.00000	163,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		513.00000	459,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		460.00000	506,000	14.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		123.00000	102,000	14.66	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		365.00000	317,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		202.00000	221,000	14.79	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		0.00000	229,000	14.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		0.00000	283,000	14.36	240,833.00	851	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		133.00000	140,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,044.00000	985,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		127.00000	133,000	17.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,088.00000	1,028,000	17.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		139.00000	146,000	17.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,000.00000	941,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		377.00000	398,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		490.00000	446,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		360.00000	380,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		523.00000	478,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		395.00000	417,000	14.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		458.00000	415,000	14.94	0.00	0	0
Total \$ / R Option										240,833.00	851	171,812
Total \$ / R										114,857,657.10	17,108	516,927
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.01310	6.94680			701,310.00	100	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			7.10410	7.03750			0.00	0	0
Total \$ / R MAXI Future									701,310.00	100	125
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Call		12,887.00000	15,283,000	13.60	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		18,207.00000	13,973,000	13.60	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		11,071.00000	13,139,000	13.82	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		21,391.00000	16,829,000	13.82	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		14,951.00000	18,130,000	13.78	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		15,271.00000	11,820,000	13.78	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		25,407.00000	28,344,000	14.36	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		26,657.00000	22,934,000	14.36	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		23,524.00000	25,769,000	14.32	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		29,774.00000	25,359,000	14.32	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		27,897.00000	31,075,000	14.40	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		24,147.00000	20,665,000	14.40	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									701,310.00	100	125
£ / R	On 14/03/2011	Foreign Exchange Future			11.20120	11.11270			2,990,720.40	267	33,089
£ / R	On 13/06/2011	Foreign Exchange Future			11.33430	11.24500			464,706.30	41	2,485
£ / R	On 19/09/2011	Foreign Exchange Future			11.47570	11.38710			172,135.50	15	2,391
£ / R	On 19/12/2011	Foreign Exchange Future			11.60820	11.51930			0.00	0	0
Total £ / R Future									3,627,562.20	323	37,965
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		56.00000	68,000	15.15	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		743.00000	667,000	15.15	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		51.00000	61,000	15.29	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		788.00000	710,000	15.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		63.00000	76,000	15.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		700.00000	625,000	15.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		456.00000	391,000	14.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		119.00000	142,000	14.19	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,448.00000	1,363,000	17.20	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		11.00000	14,000	17.20	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		924.00000	843,000	15.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		37.00000	44,000	15.70	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		204.00000	224,000	14.88	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		809.00000	740,000	14.88	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		193.00000	212,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		848.00000	778,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		215.00000	236,000	14.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		770.00000	702,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		481.00000	518,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		594.00000	542,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		463.00000	498,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		626.00000	572,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		501.00000	538,000	14.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		564.00000	512,000	14.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		577.00000	616,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		708.00000	658,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		559.00000	597,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		740.00000	689,000	14.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		596.00000	636,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		677.00000	628,000	14.29	0.00	0	0
Total £ / R Option										0.00	0	1,890
Total £ / R										3,627,562.20	323	39,855
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08540	0.08420			854.00	10	430
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08660	0.08540			0.00	0	573
Total ¥ / R Future										854.00	10	1,003
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		140.00000	185,000	19.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		420.00000	345,000	19.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		20.00000	29,000	23.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,300.00000	1,189,000	23.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		743.00000	857,000	17.97	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		23.00000	17,000	17.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		416.00000	490,000	18.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		376.00000	330,000	18.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		149.00000	183,000	21.65	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,109.00000	1,023,000	21.65	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,083.00000	1,200,000	17.45	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		43.00000	40,000	17.45	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										854.00	10	1,003
€ / R	On	14/03/2011	Foreign Exchange Future			9.45580	9.33590			12,699,139.40	1,343	18,935
€ / R	On	13/06/2011	Foreign Exchange Future			9.56960	9.44800			76,556.80	8	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			9.69340	9.57070			0.00	0	2,364

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future			9.81070	9.68770			0.00	0	0
Total € / R Future										12,775,696.20	1,351	28,577
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		52.00000	73,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		516.00000	417,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		45.00000	63,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		559.00000	457,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		60.00000	83,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		474.00000	377,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		281.00000	203,000	12.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		117.00000	159,000	12.42	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,074.00000	958,000	15.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		10.00000	14,000	15.62	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,172.00000	1,055,000	15.98	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		8.00000	11,000	15.98	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		787.00000	676,000	14.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		23.00000	32,000	14.56	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		89.00000	123,000	12.77	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		353.00000	267,000	12.77	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		192.00000	227,000	13.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		544.00000	457,000	13.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		180.00000	213,000	13.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		582.00000	493,000	13.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		205.00000	242,000	13.34	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		507.00000	422,000	13.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		376.00000	429,000	12.94	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	9.65	Put		455.00000	386,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		358.00000	405,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		487.00000	412,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		394.00000	454,000	12.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		423.00000	361,000	12.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		448.00000	498,000	13.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		560.00000	487,000	13.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		431.00000	479,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		593.00000	518,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		466.00000	522,000	13.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		528.00000	461,000	13.15	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										12,775,696.20	1,351	61,551
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.99740	6.88530			1,434,467.00	205	7,754
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00660	6.89510			280,264.00	40	825
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.01710	6.90730			0.00	0	5,790
Total AU\$ / R Future										1,714,731.00	245	14,369
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		232.00000	323,000	11.36	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		47.00000	26,000	11.36	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		193.00000	278,000	10.86	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		58.00000	31,000	10.86	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		274.00000	368,000	11.85	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		39.00000	21,000	11.85	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		348.00000	432,000	12.07	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	6.65	Put		103.00000	75,000	12.07	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		311.00000	392,000	11.78	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		116.00000	85,000	11.78	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		387.00000	474,000	12.36	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		92.00000	67,000	12.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		409.00000	487,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		152.00000	120,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		373.00000	448,000	11.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		166.00000	131,000	11.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		446.00000	527,000	12.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		139.00000	110,000	12.11	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							1,714,731.00	245	14,369
CAD/ R On 14/03/2011 Foreign Exchange Future			7.05160	7.00920			211,548.00	30	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.12670	7.08380			0.00	0	0
Total CAD/ R Future							211,548.00	30	1,791
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		101.00000	115,000	10.59	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		142.00000	113,000	10.59	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		83.00000	95,000	10.84	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		174.00000	143,000	10.84	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		122.00000	145,000	10.85	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		113.00000	93,000	10.85	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		303.00000	328,000	11.02	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		119.00000	101,000	11.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		271.00000	294,000	10.88	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		137.00000	117,000	10.88	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		337.00000	365,000	11.16	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		103.00000	88,000	11.16	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										211,548.00	30	1,791
CHF / R	On	14/03/2011	Foreign Exchange Future			7.31030	7.26110			0.00	0	190
CHF / R	On	13/06/2011	Foreign Exchange Future			7.41220	7.36270			0.00	0	0
Total CHF / R Future										0.00	0	190
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		166.00000	190,000	14.16	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		155.00000	130,000	14.16	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		145.00000	162,000	13.98	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		184.00000	152,000	13.98	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		195.00000	221,000	14.33	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		134.00000	111,000	14.33	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		419.00000	448,000	14.39	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		156.00000	136,000	14.39	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		388.00000	415,000	14.41	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		175.00000	153,000	14.41	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		451.00000	481,000	14.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		138.00000	119,000	14.38	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			13,798.43000	13,644.35000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future			13,976.02000	13,820.75000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		680.00000	1,996,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		237.00000	12,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		680.00000	1,996,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		237.00000	12,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		680.00000	1,997,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		236.00000	13,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,208.00000	4,760,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		3,207.00000	4,760,000		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		3,208.00000	4,760,000		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			1.06430	1.05450			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.07920	1.06940			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		251.00000	290,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		206.00000	147,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		99.00000	110,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		554.00000	467,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		584.00000	662,000	12.00	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 Option	1.00	Put		39.00000	19,000	12.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		474.00000	524,000	13.42		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		280.00000	232,000	13.42		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		273.00000	299,000	14.41		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		579.00000	507,000	14.41		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		804.00000	879,000	13.36		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		110.00000	87,000	13.36		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								133,648,525.50	18,316	429,135
Total Options								240,833.00	851	206,676
Grand Total:								133,889,358.50	19,167	635,811