



Currency Derivatives Daily MTM Report

Daily summary for: 27/01/2011

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			7.09110	7.13480			27,974,389.50	3,945	245,425
\$ / R	On	13/06/2011	Foreign Exchange Future			7.18720	7.23060			0.00	0	55,621
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29230	7.33630			0.00	0	12,055
\$ / R	On	19/12/2011	Foreign Exchange Future			7.39250	7.43730			0.00	0	190
Total \$ / R Future										27,974,389.50	3,945	313,291
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		7.00000	6,000	18.31	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		872.00000	915,000	18.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		6.00000	5,000	18.55	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		921.00000	964,000	18.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		9.00000	7,000	18.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		824.00000	866,000	18.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,366.00000	1,410,000	20.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.72	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,365.00000	3,409,000	31.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.95	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		249.00000	279,000	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		84.00000	70,000	14.94	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,267.00000	1,311,000	20.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.24	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		407.00000	444,000	15.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		42.00000	35,000	15.90	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		450.00000	488,000	16.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		35.00000	29,000	16.14	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		495.00000	533,000	16.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		30.00000	24,000	16.39	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		214.00000	242,000	14.70	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		99.00000	83,000	14.70	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		128.00000	145,000	13.98	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		163.00000	136,000	13.98	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		325.00000	358,000	15.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		60.00000	49,000	15.42	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		152.00000	175,000	14.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		137.00000	116,000	14.22	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		286.00000	318,000	15.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		71.00000	59,000	15.18	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		117.00000	98,000	14.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		182.00000	207,000	14.46	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		49.00000	57,000	14.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		334.00000	298,000	14.87	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		184.00000	171,000	15.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		403.00000	434,000	15.82	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		170.00000	158,000	16.05	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		439.00000	471,000	16.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		198.00000	184,000	15.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		367.00000	397,000	15.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		599.00000	565,000	14.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		68.00000	78,000	14.72	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		244.00000	264,000	14.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		275.00000	251,000	14.66	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		175.00000	193,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		356.00000	330,000	14.68	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		160.00000	150,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		874.00000	908,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		152.00000	143,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		916.00000	951,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		169.00000	158,000	17.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		833.00000	866,000	17.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		464.00000	433,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		377.00000	391,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		440.00000	410,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		403.00000	418,000	14.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		488.00000	456,000	14.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		351.00000	364,000	14.76	0.00	0	0
Total \$ / R Option										0.00	0	170,912
Total \$ / R										27,974,389.50	3,945	484,203
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.09110	7.13480			0.00	0	125

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 13/06/2011 Foreign Exchange Future			7.18720	7.23060			0.00	0	20
Total \$ / R MAXI Future							0.00	0	145
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Call		22,459.00000	19,317,000	14.34	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		8,979.00000	10,207,000	14.34	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		19,266.00000	16,325,000	14.16	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		10,786.00000	12,215,000	14.16	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		25,893.00000	22,569,000	14.51	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		7,413.00000	8,459,000	14.51	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		35,629.00000	32,971,000	14.68	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		17,569.00000	19,251,000	14.68	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		32,759.00000	30,202,000	14.67	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		19,699.00000	21,482,000	14.67	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		38,653.00000	35,894,000	14.68	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		15,593.00000	17,174,000	14.68	0.00	0	0
Total \$ / R MAXI Option							0.00	0	0
Total \$ / R MAXI							0.00	0	145
£ / R On 14/03/2011 Foreign Exchange Future			11.30670	11.31820			17,152,263.90	1,517	32,382
£ / R On 13/06/2011 Foreign Exchange Future			11.44950	11.45970			0.00	0	2,411
£ / R On 19/09/2011 Foreign Exchange Future			11.59900	11.61070			0.00	0	2,457
£ / R On 19/12/2011 Foreign Exchange Future			11.73780	11.75020			0.00	0	0
Total £ / R Future							17,152,263.90	1,517	37,250
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		82.00000	77,000	15.28	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		564.00000	570,000	15.28	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		74.00000	69,000	15.43	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		606.00000	612,000	15.43	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		92.00000	86,000	15.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		524.00000	529,000	15.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		306.00000	308,000	14.27	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		174.00000	165,000	14.27	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,247.00000	1,257,000	17.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		15.00000	14,000	17.46	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		735.00000	742,000	15.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		53.00000	49,000	15.87	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		258.00000	259,000	15.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		648.00000	660,000	15.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		244.00000	245,000	15.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		684.00000	696,000	15.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		272.00000	273,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		612.00000	624,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		834.00000	826,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		124.00000	127,000	13.93	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		387.00000	397,000	14.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		397.00000	396,000	14.17	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		357.00000	356,000	14.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		447.00000	457,000	14.40	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		582.00000	577,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		471.00000	478,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		557.00000	553,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		496.00000	504,000	14.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		607.00000	602,000	14.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		446.00000	453,000	14.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		514.00000	510,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		553.00000	561,000	14.38	0.00	0	100
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		692.00000	680,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		592.00000	592,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		669.00000	657,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		619.00000	619,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		716.00000	703,000	14.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		566.00000	565,000	14.38	0.00	0	0
Total £ / R Option										0.00	0	2,110
Total £ / R										17,152,263.90	1,517	39,360
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08560	0.08680			1,883.20	22	542
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08680	0.08810			0.00	0	573
Total ¥ / R Future										1,883.20	22	1,115
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		222.00000	165,000	18.69	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		242.00000	305,000	18.69	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		30.00000	19,000	22.74	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,050.00000	1,159,000	22.74	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		986.00000	869,000	17.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		6.00000	9,000	17.60	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		561.00000	475,000	18.00	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		251.00000	295,000	18.00	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		205.00000	166,000	20.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		895.00000	986,000	20.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,336.00000	1,211,000	17.06	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		26.00000	31,000	17.06	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,883.20	22	1,115
€ / R	On	14/03/2011	Foreign Exchange Future			9.72900	9.74550			2,305,773.00	237	17,925
€ / R	On	13/06/2011	Foreign Exchange Future			9.84870	9.86560			0.00	0	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			9.97530	9.99430			49,876.50	5	2,463
€ / R	On	19/12/2011	Foreign Exchange Future			10.09280	10.11500			0.00	0	0
Total € / R Future										2,355,649.50	242	27,666
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		159.00000	152,000	13.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		214.00000	223,000	13.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		141.00000	134,000	13.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		246.00000	255,000	13.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		180.00000	172,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		185.00000	193,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		91.00000	92,000	13.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		336.00000	321,000	13.54	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		688.00000	702,000	15.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		33.00000	31,000	15.60	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		780.00000	795,000	15.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		25.00000	24,000	15.96	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		428.00000	441,000	14.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		73.00000	70,000	14.51	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		268.00000	254,000	13.31	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		123.00000	125,000	13.31	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		351.00000	362,000	14.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		96.00000	91,000	14.15	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		356.00000	348,000	13.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		290.00000	299,000	13.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		330.00000	323,000	13.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		314.00000	324,000	13.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		383.00000	374,000	13.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		267.00000	275,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		620.00000	610,000	13.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		276.00000	285,000	13.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		590.00000	581,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		296.00000	306,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		650.00000	639,000	13.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		256.00000	264,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		682.00000	667,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		367.00000	374,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		654.00000	641,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		389.00000	398,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		710.00000	695,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		345.00000	352,000	13.52	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										2,355,649.50	242	61,640
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.00360	7.06670			0.00	0	7,826

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 Future			7.01740	7.07960			0.00	0	825
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.03100	7.09350			0.00	0	5,840
Total AU\$ / R Future							0.00	0	14,491
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		386.00000	330,000	12.68	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		19.00000	26,000	12.68	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		341.00000	286,000	12.20	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		24.00000	32,000	12.20	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		432.00000	375,000	13.16	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		15.00000	21,000	13.16	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		492.00000	441,000	12.40	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		62.00000	74,000	12.40	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		449.00000	400,000	12.09	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		69.00000	83,000	12.09	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		535.00000	482,000	12.71	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		55.00000	65,000	12.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		549.00000	499,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		106.00000	118,000	12.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		509.00000	461,000	11.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		116.00000	130,000	11.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		590.00000	539,000	12.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		97.00000	108,000	12.40	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	14,491
CAD/ R On 14/03/2011 Foreign Exchange Future			7.12280	7.15130			0.00	0	1,791

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 13/06/2011 Foreign Exchange Future			7.20380	7.23230				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		176.00000	153,000	11.23		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		75.00000	80,000	11.23		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		143.00000	122,000	10.94		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		92.00000	99,000	10.94		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		211.00000	187,000	11.51		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		60.00000	64,000	11.51		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		407.00000	383,000	11.28		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		75.00000	79,000	11.28		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		370.00000	346,000	11.18		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		88.00000	92,000	11.18		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		446.00000	421,000	11.39		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		64.00000	67,000	11.39		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			7.51090	7.56270				0.00	0	590
CHF / R On 13/06/2011 Foreign Exchange Future			7.61900	7.67090				0.00	0	0
Total CHF / R Future								0.00	0	590
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		364.00000	321,000	15.10		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		51.00000	60,000	15.10		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		325.00000	284,000	14.92		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		62.00000	73,000	14.92		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		405.00000	361,000	15.28		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		42.00000	50,000	15.28	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		639.00000	594,000	14.20	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		68.00000	75,000	14.20	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		600.00000	557,000	14.25	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		79.00000	88,000	14.25	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		679.00000	633,000	14.15	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		58.00000	64,000	14.15	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	590
RAIN	On	14/03/2011	Foreign Exchange Future			14,035.10000	14,101.26000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,222.03000	14,290.51000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		5,013.00000	4,351,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		5,013.00000	4,351,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		1.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		5,013.00000	4,351,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		7,905.00000	7,220,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		7,905.00000	7,220,000		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		7,905.00000	7,220,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Option								0.00	0	0
Total RAIN								0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Future			1.07590	1.08190				0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.09190	1.09800				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		397.00000	352,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		78.00000	93,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		140.00000	116,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		321.00000	357,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		832.00000	771,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		13.00000	12,000	13.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		644.00000	602,000	13.50		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		164.00000	183,000	13.50		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		372.00000	344,000	14.31		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		392.00000	425,000	14.31		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,033.00000	982,000	13.42		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		53.00000	63,000	13.42		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								47,484,186.10	5,726	396,339
Total Options								0.00	0	206,996
Grand Total:								47,484,186.10	5,726	603,335