



Currency Derivatives Daily MTM Report

Daily summary for: 21/12/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			6.88890	6.91740			36,332,058.60	5,274	277,820
\$ / R	On	13/06/2011	Foreign Exchange Future			6.97660	7.00550			14,022,966.00	2,010	58,449
\$ / R	On	19/09/2011	Foreign Exchange Future			7.06940	7.09880			424,164.00	60	9,779
\$ / R	On	19/12/2011	Foreign Exchange Future			7.15850	7.18780			0.00	0	16
Total \$ / R Future										50,779,188.60	7,344	346,064
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		26.00000	23,000	21.20	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,109.00000	1,134,000	21.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		24.00000	21,000	21.51	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,157.00000	1,182,000	21.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		28.00000	25,000	20.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,061.00000	1,086,000	20.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,597.00000	1,623,000	24.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		14.00000	12,000	24.37	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,583.00000	3,611,000	28.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	28.22	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		468.00000	488,000	16.75	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		85.00000	77,000	16.75	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,499.00000	1,525,000	23.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		16.00000	14,000	23.74	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		641.00000	664,000	18.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		58.00000	53,000	18.02	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		686.00000	709,000	18.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		53.00000	48,000	18.34	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		731.00000	755,000	18.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		48.00000	44,000	18.66	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		427.00000	447,000	16.44	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		94.00000	86,000	16.44	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		311.00000	328,000	15.49	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		128.00000	117,000	15.49	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		553.00000	575,000	17.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		70.00000	64,000	17.39	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		348.00000	367,000	15.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		115.00000	106,000	15.80	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		510.00000	531,000	17.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		77.00000	70,000	17.07	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		104.00000	95,000	16.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		387.00000	406,000	16.12	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		156.00000	168,000	14.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		223.00000	207,000	14.32	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		156.00000	151,000	16.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		601.00000	624,000	16.90	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		146.00000	141,000	17.13	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		641.00000	664,000	17.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		166.00000	161,000	16.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		561.00000	584,000	16.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		460.00000	441,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		155.00000	164,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		142.00000	138,000	18.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,093.00000	1,119,000	18.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		136.00000	132,000	18.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,137.00000	1,163,000	18.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		148.00000	144,000	18.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,049.00000	1,075,000	18.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		378.00000	364,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		540.00000	556,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		363.00000	349,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		575.00000	591,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		395.00000	380,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		507.00000	522,000	15.58	0.00	0	0
Total \$ / R Option										0.00	0	166,612
Total \$ / R										50,779,188.60	7,344	512,676
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.88890	6.91740			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.97660	7.00550			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		15,769.00000	14,558,000	14.85	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		24,029.00000	25,668,000	14.85	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		14,183.00000	13,069,000	15.17	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		27,443.00000	29,179,000	15.17	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		17,541.00000	16,227,000	14.53	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		20,801.00000	22,337,000	14.53	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		26,610.00000	25,626,000	15.10	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		31,060.00000	32,966,000	15.10	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		24,836.00000	23,926,000	15.32	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		34,286.00000	36,266,000	15.32	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		28,520.00000	27,456,000	14.87	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		27,970.00000	29,796,000	14.87	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			10.67380	10.74080			58,054,798.20	5,439	37,289
£ / R	On 13/06/2011	Foreign Exchange Future			10.79890	10.86700			475,151.60	44	2,049
£ / R	On 19/09/2011	Foreign Exchange Future			10.92740	10.99570			305,967.20	28	2,383
£ / R	On 19/12/2011	Foreign Exchange Future			11.04900	11.11890			0.00	0	0
Total £ / R Future									58,835,917.00	5,511	41,721
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		40.00000	35,000	15.68	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,099.00000	1,161,000	15.68	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		37.00000	32,000	15.80	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,146.00000	1,208,000	15.80	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		44.00000	38,000	15.57	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,053.00000	1,114,000	15.57	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		786.00000	843,000	14.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		77.00000	67,000	14.88	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,820.00000	1,885,000	17.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		11.00000	9,000	17.39	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,287.00000	1,350,000	16.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		28.00000	24,000	16.14	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		150.00000	137,000	15.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,133.00000	1,188,000	15.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		143.00000	130,000	16.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,176.00000	1,231,000	16.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		158.00000	144,000	15.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,091.00000	1,145,000	15.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		359.00000	337,000	15.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		863.00000	910,000	15.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		345.00000	324,000	15.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		899.00000	947,000	15.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		373.00000	351,000	14.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		827.00000	874,000	14.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		451.00000	425,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		982.00000	1,026,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		437.00000	412,000	15.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,018.00000	1,063,000	15.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		465.00000	439,000	15.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		946.00000	990,000	15.08	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										58,835,917.00	5,511	43,611
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08250	0.08280			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08360	0.08390			0.00	0	0
Total ¥ / R Future										0.00	0	731
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		162.00000	154,000	20.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		582.00000	604,000	20.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		39.00000	37,000	24.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,459.00000	1,487,000	24.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		650.00000	625,000	17.42	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		70.00000	75,000	17.42	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		404.00000	390,000	19.68	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		514.00000	530,000	19.68	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		164.00000	158,000	22.39	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,274.00000	1,298,000	22.39	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		985.00000	959,000	17.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		95.00000	99,000	17.70	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	731
€ / R	On	14/03/2011	Foreign Exchange Future			9.05490	9.09790			2,716,470.00	300	18,054
€ / R	On	13/06/2011	Foreign Exchange Future			9.16340	9.20760			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.27780	9.32310			92,778.00	10	2,310
€ / R	On	19/12/2011	Foreign Exchange Future			9.38660	9.43240			0.00	0	0
Total € / R Future										2,809,248.00	310	26,184
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		52.00000	44,000	14.84	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		754.00000	789,000	14.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		47.00000	40,000	15.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		799.00000	835,000	15.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		57.00000	49,000	14.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		709.00000	744,000	14.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		494.00000	526,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		92.00000	81,000	13.64	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,321.00000	1,360,000	17.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		19.00000	15,000	17.24	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,418.00000	1,458,000	17.63	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		16.00000	13,000	17.63	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,032.00000	1,070,000	16.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		30.00000	25,000	16.04	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		75.00000	66,000	14.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		577.00000	611,000	14.04	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		154.00000	146,000	14.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		746.00000	783,000	14.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		146.00000	138,000	14.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		788.00000	825,000	14.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		164.00000	155,000	14.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		706.00000	742,000	14.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		296.00000	292,000	13.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		623.00000	664,000	13.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		283.00000	279,000	14.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		660.00000	701,000	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		311.00000	305,000	13.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		588.00000	627,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		368.00000	363,000	14.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		736.00000	776,000	14.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		355.00000	350,000	14.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		773.00000	813,000	14.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		383.00000	377,000	14.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		701.00000	740,000	14.17	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										2,809,248.00	310	59,158
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80300	6.80350			469,407.00	69	7,960
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80960	6.81000			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81250	6.81320			0.00	0	5,790
Total AU\$ / R Future										469,407.00	69	14,675
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		200.00000	199,000	11.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		97.00000	96,000	11.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		166.00000	166,000	10.66	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		113.00000	113,000	10.66	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		236.00000	235,000	11.41	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		83.00000	82,000	11.41	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		301.00000	300,000	11.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		141.00000	140,000	11.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		267.00000	266,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		157.00000	156,000	11.11	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		337.00000	336,000	11.67	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		127.00000	126,000	11.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		355.00000	354,000	11.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		192.00000	192,000	11.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		322.00000	321,000	11.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		209.00000	209,000	11.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		390.00000	389,000	11.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		177.00000	177,000	11.67	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							469,407.00	69	14,675
CAD/ R On 14/03/2011 Foreign Exchange Future			6.74890	6.80080			269,956.00	40	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.81850	6.87060			0.00	0	0
Total CAD/ R Future							269,956.00	40	1,791
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		48.00000	38,000	10.68	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		297.00000	339,000	10.68	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		39.00000	31,000	10.90	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		338.00000	382,000	10.90	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		58.00000	46,000	10.46	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		257.00000	297,000	10.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		200.00000	178,000	11.47	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		229.00000	260,000	11.47	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		180.00000	161,000	11.63	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		259.00000	293,000	11.63	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		221.00000	198,000	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		200.00000	230,000	11.32	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							269,956.00	40	1,791
CHF / R On 14/03/2011 Foreign Exchange Future			7.18790	7.17510			0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.28870	7.27630			0.00	0	0
Total CHF / R Future							0.00	0	40
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		169.00000	166,000	14.25	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		244.00000	228,000	14.25	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		151.00000	148,000	14.43	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		276.00000	260,000	14.43	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		189.00000	187,000	14.07	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		214.00000	199,000	14.07	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		390.00000	389,000	14.37	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		214.00000	200,000	14.37	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		362.00000	361,000	14.39	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		236.00000	222,000	14.39	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		418.00000	419,000	14.36	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		192.00000	180,000	14.36	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	40
RAIN On 14/03/2011 Foreign Exchange Future			13,322.29000	13,374.44000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,496.81000	13,548.71000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		21.00000	7,000	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		2,277.00000	2,784,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		21.00000	7,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		2,277.00000	2,784,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		21.00000	7,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2,277.00000	2,784,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		487.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	32,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		487.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	32,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		487.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	32,000		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			1.03510	1.03680			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05130	1.05260			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		218.00000	229,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		350.00000	378,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		104.00000	113,000	17.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		736.00000	762,000	17.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		479.00000	482,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		111.00000	131,000	14.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		431.00000	429,000	14.60	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		405.00000	416,000	14.60	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		265.00000	264,000	15.79	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		739.00000	751,000	15.79	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		710.00000	706,000	14.08	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		184.00000	193,000	14.08	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							113,163,716.60	13,274	431,331
Total Options							0.00	0	201,476
Grand Total:							113,163,716.60	13,274	632,807