



Currency Derivatives Daily MTM Report

Daily summary for: 24/12/2010

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			6.82510	6.84050			91,565,541.60	13,416	284,513
\$ / R	On	13/06/2011	Foreign Exchange Future			6.91230	6.92850			69,123.00	10	58,673
\$ / R	On	19/09/2011	Foreign Exchange Future			7.00430	7.02110			0.00	0	9,779
\$ / R	On	19/12/2011	Foreign Exchange Future			7.09180	7.11000			0.00	0	16
Total \$ / R Future										91,634,664.60	13,426	352,981
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		16.00000	17,000	21.30	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,176.00000	1,192,000	21.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		15.00000	16,000	21.62	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,225.00000	1,241,000	21.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		18.00000	19,000	20.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,128.00000	1,144,000	20.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,668.00000	1,684,000	24.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		8.00000	9,000	24.50	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,660.00000	3,675,000	28.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	28.62	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		522.00000	536,000	16.83	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		62.00000	61,000	16.83	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,569.00000	1,585,000	23.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		9.00000	10,000	23.86	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		700.00000	716,000	18.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		40.00000	41,000	18.11	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		747.00000	762,000	18.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		37.00000	37,000	18.43	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		793.00000	809,000	18.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		33.00000	34,000	18.75	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		479.00000	493,000	16.51	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		69.00000	68,000	16.51	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		357.00000	369,000	15.56	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		97.00000	94,000	15.56	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		610.00000	624,000	17.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		50.00000	49,000	17.47	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		397.00000	409,000	15.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		87.00000	84,000	15.88	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		566.00000	580,000	17.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		56.00000	55,000	17.15	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		77.00000	75,000	16.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		437.00000	450,000	16.19	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		183.00000	191,000	13.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		173.00000	166,000	13.96	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		135.00000	133,000	17.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		657.00000	671,000	17.13	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		126.00000	125,000	17.36	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		698.00000	713,000	17.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		144.00000	142,000	16.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		616.00000	630,000	16.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		403.00000	394,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		175.00000	182,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		127.00000	126,000	18.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,156.00000	1,172,000	18.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		121.00000	121,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,200.00000	1,217,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		132.00000	132,000	18.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,111.00000	1,128,000	18.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		345.00000	340,000	16.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		585.00000	598,000	16.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		330.00000	326,000	16.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		620.00000	634,000	16.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		360.00000	355,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		550.00000	563,000	15.86	0.00	0	0
Total \$ / R Option										0.00	0	166,612
Total \$ / R										91,634,664.60	13,426	519,593
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.82510	6.84050			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.91230	6.92850			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		12,232.00000	11,760,000	14.92	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		28,182.00000	29,250,000	14.92	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		10,892.00000	10,496,000	15.24	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		31,842.00000	32,986,000	15.24	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		13,743.00000	13,187,000	14.60	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		24,693.00000	25,677,000	14.60	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		23,237.00000	22,722,000	15.27	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		35,387.00000	36,492,000	15.27	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		21,654.00000	21,193,000	15.50	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		38,804.00000	39,963,000	15.50	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		24,946.00000	24,374,000	15.03	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		32,096.00000	33,144,000	15.03	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			10.53390	10.54060			2,264,788.50	215	40,111
£ / R On 13/06/2011 Foreign Exchange Future			10.65880	10.66640			0.00	0	2,058
£ / R On 19/09/2011 Foreign Exchange Future			10.78790	10.79550			0.00	0	2,401
£ / R On 19/12/2011 Foreign Exchange Future			10.90950	10.91790			0.00	0	0
Total £ / R Future							2,264,788.50	215	44,570
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		23.00000	22,000	15.71	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		1,282.00000	1,288,000	15.71	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		21.00000	20,000	15.83	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		1,330.00000	1,336,000	15.83	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		25.00000	24,000	15.58	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		1,234.00000	1,240,000	15.58	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		953.00000	959,000	14.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		44.00000	43,000	14.84	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,015.00000	2,022,000	17.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		6.00000	6,000	17.57	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,475.00000	1,481,000	16.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		16.00000	15,000	16.21	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		113.00000	110,000	16.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,297.00000	1,301,000	16.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		107.00000	105,000	16.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,341.00000	1,346,000	16.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		118.00000	116,000	15.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,252.00000	1,257,000	15.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		290.00000	287,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		995.00000	999,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		279.00000	276,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,034.00000	1,038,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		302.00000	299,000	14.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		957.00000	961,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		379.00000	375,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,111.00000	1,116,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		367.00000	364,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,149.00000	1,155,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		391.00000	388,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,073.00000	1,079,000	15.22	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										2,264,788.50	215	46,460
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08240	0.08240			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08360	0.08360			0.00	0	0
Total ¥ / R Future										0.00	0	731
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		147.00000	142,000	20.32	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		607.00000	602,000	20.32	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		34.00000	32,000	23.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,494.00000	1,492,000	23.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		614.00000	611,000	17.15	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		74.00000	71,000	17.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		388.00000	377,000	19.30	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		528.00000	517,000	19.30	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		158.00000	151,000	22.19	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,298.00000	1,291,000	22.19	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		955.00000	949,000	17.16	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		95.00000	89,000	17.16	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			8.95630	8.93640			4,128,854.30	461	18,258
€ / R	On	13/06/2011	Foreign Exchange Future			9.06630	9.04680			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.18330	9.16330			0.00	0	2,360
€ / R	On	19/12/2011	Foreign Exchange Future			9.29430	9.27480			0.00	0	0
Total € / R Future										4,128,854.30	461	26,438
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		23.00000	27,000	14.39	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		887.00000	871,000	14.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		21.00000	24,000	14.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		935.00000	918,000	14.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		26.00000	30,000	14.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		840.00000	824,000	14.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		613.00000	597,000	13.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		49.00000	53,000	13.27	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,470.00000	1,452,000	16.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		6.00000	8,000	16.62	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,569.00000	1,551,000	16.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		5.00000	7,000	16.99	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,176.00000	1,158,000	15.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		12.00000	14,000	15.50	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		38.00000	42,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		702.00000	686,000	13.65	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		119.00000	122,000	14.82	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		872.00000	856,000	14.82	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		112.00000	115,000	14.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		915.00000	899,000	14.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		126.00000	129,000	14.64	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		829.00000	813,000	14.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		246.00000	248,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		733.00000	715,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		235.00000	236,000	13.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		772.00000	753,000	13.86	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		258.00000	260,000	13.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		695.00000	677,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		318.00000	321,000	14.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		843.00000	827,000	14.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		307.00000	309,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		882.00000	865,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		331.00000	334,000	14.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		806.00000	790,000	14.08	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										4,128,854.30	461	59,412
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79080	6.79620			0.00	0	7,930
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79700	6.80290			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.79950	6.80560			0.00	0	5,790
Total AU\$ / R Future										0.00	0	14,645
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		193.00000	186,000	10.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		97.00000	95,000	10.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		159.00000	153,000	10.39	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		113.00000	112,000	10.39	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		228.00000	222,000	11.16	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		82.00000	81,000	11.16	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		295.00000	290,000	11.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		142.00000	143,000	11.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		261.00000	256,000	11.05	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		158.00000	159,000	11.05	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		331.00000	325,000	11.62	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		128.00000	128,000	11.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		349.00000	342,000	11.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		193.00000	193,000	11.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		316.00000	309,000	11.07	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		210.00000	210,000	11.07	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		384.00000	376,000	11.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		178.00000	177,000	11.54	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	14,645
CAD/ R On 14/03/2011 Foreign Exchange Future			6.76690	6.74540			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.83720	6.81640			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		34.00000	37,000	10.29	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		339.00000	320,000	10.29	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		28.00000	30,000	10.52	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		383.00000	363,000	10.52	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		42.00000	45,000	10.06	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		297.00000	278,000	10.06	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		170.00000	176,000	10.95	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		254.00000	239,000	10.95	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		152.00000	157,000	11.09	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		286.00000	270,000	11.09	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		189.00000	196,000	10.81	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		223.00000	209,000	10.81	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			7.10900	7.12290			0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.20980	7.22510			0.00	0	0
Total CHF / R Future							0.00	0	40
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		138.00000	135,000	14.77	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		265.00000	276,000	14.77	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		122.00000	120,000	14.95	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		299.00000	311,000	14.95	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		155.00000	153,000	14.59	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		232.00000	244,000	14.59	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		349.00000	346,000	14.76	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		224.00000	236,000	14.76	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		322.00000	321,000	14.79	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		247.00000	261,000	14.79	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		377.00000	373,000	14.72	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		202.00000	213,000	14.72	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			13,209.40000	13,202.75000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,382.15000	13,378.17000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		0.00000	0,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		3,973.00000	3,906,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		3,973.00000	3,906,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		3,972.00000	3,906,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1,218.00000	1,179,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1,218.00000	1,179,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1,218.00000	1,178,000		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			1.02890	1.02890			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.04360	1.04430			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		181.00000	179,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		392.00000	390,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		83.00000	81,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		794.00000	792,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		419.00000	417,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		130.00000	128,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		388.00000	385,000	14.56	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		445.00000	449,000	14.56	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		235.00000	234,000	15.82		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		792.00000	798,000	15.82		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		648.00000	643,000	13.85		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		205.00000	207,000	13.85		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								98,028,307.40	14,102	441,321
Total Options								0.00	0	201,476
Grand Total:								98,028,307.40	14,102	642,797