



Currency Derivatives Daily MTM Report

Daily summary for: 28/12/2010

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			6.75320	6.82510			41,950,878.40	6,212	287,248
\$ / R	On	13/06/2011	Foreign Exchange Future			6.83910	6.91230			20,291,609.70	2,967	59,500
\$ / R	On	19/09/2011	Foreign Exchange Future			6.93050	7.00430			34,652.50	5	9,784
\$ / R	On	19/12/2011	Foreign Exchange Future			7.01780	7.09180			0.00	0	16
Total \$ / R Future										62,277,140.60	9,184	356,548
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		17.00000	14,000	21.93	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,192.00000	1,261,000	21.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		16.00000	13,000	22.25	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,241.00000	1,310,000	22.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		19.00000	15,000	21.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,144.00000	1,212,000	21.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,684.00000	1,754,000	25.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		9.00000	7,000	25.17	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,675.00000	3,747,000	29.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.41	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		536.00000	595,000	17.39	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	7.30	Call		61.00000	48,000	17.39	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,585.00000	1,655,000	24.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		10.00000	8,000	24.52	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		716.00000	779,000	18.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		41.00000	32,000	18.68	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		762.00000	826,000	19.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		37.00000	29,000	19.01	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		809.00000	873,000	19.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		34.00000	26,000	19.33	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		493.00000	551,000	17.06	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		68.00000	54,000	17.06	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		369.00000	422,000	16.09	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		94.00000	75,000	16.09	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		624.00000	686,000	18.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		49.00000	39,000	18.04	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		409.00000	464,000	16.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		84.00000	67,000	16.42	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		580.00000	640,000	17.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		55.00000	43,000	17.71	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		75.00000	60,000	16.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		450.00000	507,000	16.74	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		191.00000	232,000	14.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		166.00000	135,000	14.47	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		133.00000	116,000	17.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		671.00000	727,000	17.47	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		125.00000	109,000	17.71	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		713.00000	770,000	17.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		142.00000	123,000	17.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		630.00000	684,000	17.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		394.00000	345,000	14.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		182.00000	206,000	14.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		126.00000	115,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,172.00000	1,235,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		121.00000	110,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,217.00000	1,280,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		132.00000	120,000	18.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,128.00000	1,190,000	18.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		340.00000	313,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		598.00000	645,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		326.00000	299,000	16.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		634.00000	681,000	16.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		355.00000	326,000	16.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		563.00000	608,000	16.10	0.00	0	0
Total \$ / R Option										0.00	0	166,612
Total \$ / R										62,277,140.60	9,184	523,160
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.75320	6.82510			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.83910	6.91230			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		11,760.00000	9,441,000	15.44	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		29,250.00000	34,121,000	15.44	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		10,496.00000	8,400,000	15.77	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		32,986.00000	38,080,000	15.77	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		13,187.00000	10,624,000	15.12	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		25,677.00000	30,304,000	15.12	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		22,722.00000	19,813,000	15.56	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		36,492.00000	40,903,000	15.56	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		21,193.00000	18,463,000	15.80	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		39,963.00000	44,553,000	15.80	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		24,374.00000	21,276,000	15.33	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		33,144.00000	37,366,000	15.33	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			10.38380	10.53390			15,492,629.60	1,492	40,080
£ / R	On 13/06/2011	Foreign Exchange Future			10.50630	10.65880			21,012.60	2	2,060
£ / R	On 19/09/2011	Foreign Exchange Future			10.63410	10.78790			31,902.30	3	2,404
£ / R	On 19/12/2011	Foreign Exchange Future			10.75450	10.90950			0.00	0	0
Total £ / R Future									15,545,544.50	1,497	44,544
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		22.00000	15,000	16.33	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,288.00000	1,431,000	16.33	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		20.00000	13,000	16.46	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,336.00000	1,479,000	16.46	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		24.00000	16,000	16.20	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,240.00000	1,382,000	16.20	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		959.00000	1,095,000	15.41	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		43.00000	29,000	15.41	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,022.00000	2,170,000	18.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		6.00000	4,000	18.32	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,481.00000	1,626,000	16.86	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		15.00000	10,000	16.86	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		110.00000	89,000	16.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,301.00000	1,433,000	16.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		105.00000	85,000	16.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,346.00000	1,479,000	16.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		116.00000	94,000	16.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,257.00000	1,388,000	16.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		287.00000	246,000	15.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		999.00000	1,112,000	15.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		276.00000	236,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,038.00000	1,152,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		299.00000	256,000	15.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		961.00000	1,072,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		375.00000	331,000	15.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,116.00000	1,227,000	15.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		364.00000	320,000	15.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,155.00000	1,266,000	15.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		388.00000	342,000	15.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,079.00000	1,188,000	15.53	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										15,545,544.50	1,497	46,434
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08240	0.08240			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08360			0.00	0	0
Total ¥ / R Future										0.00	0	731
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		142.00000	131,000	20.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		602.00000	591,000	20.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		32.00000	28,000	23.73	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,492.00000	1,488,000	23.73	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		611.00000	603,000	16.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		71.00000	63,000	16.80	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		377.00000	361,000	19.01	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		517.00000	511,000	19.01	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		151.00000	141,000	21.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,291.00000	1,291,000	21.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		949.00000	933,000	16.79	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		89.00000	83,000	16.79	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			8.87450	8.95630			4,836,602.50	545	17,930
€ / R	On	13/06/2011	Foreign Exchange Future			8.98330	9.06630			898,330.00	100	5,920
€ / R	On	19/09/2011	Foreign Exchange Future			9.09880	9.18330			0.00	0	2,360
€ / R	On	19/12/2011	Foreign Exchange Future			9.21030	9.29430			0.00	0	0
Total € / R Future										5,734,932.50	645	26,210
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		27.00000	17,000	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		871.00000	943,000	14.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		24.00000	15,000	14.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		918.00000	991,000	14.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		30.00000	20,000	14.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		824.00000	896,000	14.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		597.00000	663,000	13.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		53.00000	37,000	13.40	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,452.00000	1,530,000	16.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		8.00000	4,000	16.37	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,551.00000	1,630,000	16.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		7.00000	4,000	16.70	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,158.00000	1,234,000	15.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		14.00000	8,000	15.38	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		42.00000	29,000	13.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		686.00000	755,000	13.73	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		122.00000	104,000	15.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		856.00000	921,000	15.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		115.00000	98,000	15.24	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		899.00000	965,000	15.24	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		129.00000	111,000	14.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		813.00000	878,000	14.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		248.00000	222,000	13.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		715.00000	773,000	13.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		236.00000	211,000	14.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		753.00000	812,000	14.08	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		260.00000	233,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		677.00000	734,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		321.00000	300,000	14.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		827.00000	890,000	14.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		309.00000	289,000	14.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		865.00000	929,000	14.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		334.00000	312,000	14.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		790.00000	852,000	14.45	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										5,734,932.50	645	59,184
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77630	6.79080			521,775.10	77	7,893
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78240	6.79700			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78470	6.79950			0.00	0	5,790
Total AU\$ / R Future										521,775.10	77	14,608
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		186.00000	169,000	10.38	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		95.00000	93,000	10.38	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		153.00000	136,000	9.98	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		112.00000	110,000	9.98	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		222.00000	204,000	10.78	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		81.00000	78,000	10.78	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		290.00000	279,000	11.36	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		143.00000	147,000	11.36	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		256.00000	246,000	11.09	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		159.00000	164,000	11.09	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		325.00000	314,000	11.64	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		128.00000	132,000	11.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		342.00000	332,000	11.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		193.00000	197,000	11.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		309.00000	299,000	11.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		210.00000	214,000	11.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		376.00000	366,000	11.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		177.00000	181,000	11.56	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							521,775.10	77	14,608
CAD/ R On 14/03/2011 Foreign Exchange Future			6.74660	6.76690			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.81570	6.83720			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		37.00000	31,000	10.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		320.00000	334,000	10.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		30.00000	25,000	10.55	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		363.00000	378,000	10.55	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		45.00000	38,000	10.08	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		278.00000	291,000	10.08	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		176.00000	166,000	11.12	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		239.00000	250,000	11.12	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		157.00000	149,000	11.26	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		270.00000	283,000	11.26	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		196.00000	186,000	10.97	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		209.00000	220,000	10.97		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			7.10070	7.10900				0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.20070	7.20980				0.00	0	0
Total CHF / R Future								0.00	0	40
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		135.00000	128,000	14.84		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		276.00000	277,000	14.84		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		120.00000	113,000	15.03		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		311.00000	312,000	15.03		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		153.00000	145,000	14.66		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		244.00000	244,000	14.66		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		346.00000	338,000	14.78		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		236.00000	237,000	14.78		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		321.00000	313,000	14.81		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		261.00000	262,000	14.81		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		373.00000	365,000	14.75		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		213.00000	214,000	14.75		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			13,094.64000	13,209.40000				0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,262.24000	13,382.15000				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		3,906.00000	5,054,000	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		3,906.00000	5,054,000	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		3,906.00000	5,054,000	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		1,179.00000	2,378,000		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		1,179.00000	2,378,000		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		1,178.00000	2,378,000		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			1.01920	1.02890			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.03330	1.04360			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		179.00000	138,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		390.00000	446,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		81.00000	59,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		792.00000	867,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		417.00000	347,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		128.00000	155,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		385.00000	334,000	14.67	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		449.00000	501,000	14.67	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		234.00000	202,000	16.02		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		798.00000	869,000	16.02		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		643.00000	568,000	13.78		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		207.00000	235,000	13.78		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								84,079,392.70	11,403	444,597
Total Options								0.00	0	201,476
Grand Total:								84,079,392.70	11,403	646,073