



Currency Derivatives Daily MTM Report

Daily summary for: 15/12/2010

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			6.89800	6.91550			22,087,396.00	3,202	273,131
\$ / R	On	13/06/2011	Foreign Exchange Future			6.98430	7.00300			174,607.50	25	56,043
\$ / R	On	19/09/2011	Foreign Exchange Future			7.07730	7.09590			0.00	0	9,719
\$ / R	On	19/12/2011	Foreign Exchange Future			7.16550	7.18360			0.00	0	16
Total \$ / R Future										22,262,003.50	3,227	338,909
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		28.00000	26,000	20.99	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,113.00000	1,128,000	20.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		26.00000	25,000	21.30	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,161.00000	1,177,000	21.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		30.00000	28,000	20.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,065.00000	1,080,000	20.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,600.00000	1,616,000	24.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		15.00000	14,000	24.06	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,585.00000	3,602,000	27.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	27.59	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		476.00000	488,000	16.71	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		91.00000	86,000	16.71	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,502.00000	1,518,000	23.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		17.00000	16,000	23.44	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		648.00000	661,000	17.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		63.00000	59,000	17.93	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		693.00000	706,000	18.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		58.00000	54,000	18.24	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		738.00000	751,000	18.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		53.00000	49,000	18.54	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		435.00000	446,000	16.40	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		100.00000	94,000	16.40	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		320.00000	329,000	15.48	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		135.00000	127,000	15.48	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		561.00000	573,000	17.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		76.00000	71,000	17.32	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		357.00000	367,000	15.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		122.00000	115,000	15.79	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		518.00000	530,000	17.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		83.00000	78,000	17.01	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		111.00000	104,000	16.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		396.00000	406,000	16.10	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		166.00000	171,000	14.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		231.00000	219,000	14.37	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		162.00000	156,000	16.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		609.00000	622,000	16.79	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		152.00000	147,000	17.01	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		649.00000	663,000	17.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		173.00000	166,000	16.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		570.00000	582,000	16.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		467.00000	452,000	15.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		164.00000	168,000	15.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		146.00000	143,000	18.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,100.00000	1,116,000	18.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		140.00000	137,000	18.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,144.00000	1,160,000	18.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		153.00000	149,000	18.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,057.00000	1,072,000	18.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		383.00000	375,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		549.00000	560,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		367.00000	360,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		583.00000	595,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		400.00000	392,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		516.00000	527,000	15.73	0.00	0	0
Total \$ / R Option										0.00	0	166,612
Total \$ / R										22,262,003.50	3,227	505,521
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.89800	6.91550			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.98430	7.00300			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		16,568.00000	15,657,000	14.87	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		25,018.00000	25,857,000	14.87		0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		14,966.00000	14,121,000	15.18		0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		28,416.00000	29,321,000	15.18		0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		18,349.00000	17,369,000	14.56		0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		21,799.00000	22,569,000	14.56		0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		27,342.00000	26,351,000	15.02		0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		32,042.00000	32,921,000	15.02		0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		25,566.00000	24,629,000	15.24		0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		35,266.00000	36,199,000	15.24		0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		29,250.00000	28,204,000	14.80		0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		28,950.00000	29,774,000	14.80		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			10.77310	10.89250				13,240,139.90	1,229	36,123
£ / R On 13/06/2011 Foreign Exchange Future			10.89850	11.01990				1,177,038.00	108	1,997
£ / R On 19/09/2011 Foreign Exchange Future			11.03160	11.15320				0.00	0	2,355
£ / R On 19/12/2011 Foreign Exchange Future			11.15500	11.27650				0.00	0	0
Total £ / R Future								14,417,177.90	1,337	40,475
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		62.00000	48,000	15.33		0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		970.00000	1,075,000	15.33		0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		57.00000	44,000	15.44		0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		1,015.00000	1,121,000	15.44		0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		68.00000	52,000	15.23		0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		926.00000	1,029,000	15.23		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		672.00000	766,000	14.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		114.00000	89,000	14.60	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,675.00000	1,790,000	16.91	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		17.00000	13,000	16.91	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,152.00000	1,260,000	15.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		44.00000	33,000	15.75	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		191.00000	164,000	15.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,021.00000	1,116,000	15.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		182.00000	157,000	15.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,062.00000	1,159,000	15.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		200.00000	172,000	15.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		980.00000	1,074,000	15.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		420.00000	375,000	14.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		767.00000	843,000	14.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		404.00000	361,000	14.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		801.00000	879,000	14.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		436.00000	390,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		733.00000	808,000	14.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		518.00000	472,000	15.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		892.00000	967,000	15.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		502.00000	457,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		926.00000	1,002,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		534.00000	486,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		858.00000	931,000	15.05	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										14,417,177.90	1,337	42,365
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08230	0.08290			1,646.00	20	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08410			0.00	0	0
Total ¥ / R Future										1,646.00	20	731
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		176.00000	157,000	20.51	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		586.00000	627,000	20.51	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		46.00000	40,000	23.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,456.00000	1,510,000	23.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		664.00000	616,000	17.38	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		74.00000	86,000	17.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		422.00000	394,000	19.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		512.00000	544,000	19.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		175.00000	162,000	22.39	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,265.00000	1,312,000	22.39	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,006.00000	956,000	17.74	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		96.00000	106,000	17.74	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,646.00	20	731
€ / R	On	14/03/2011	Foreign Exchange Future			9.20870	9.25610			644,609.00	70	18,470
€ / R	On	13/06/2011	Foreign Exchange Future			9.31920	9.36790			46,596.00	5	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.43750	9.48560			0.00	0	2,300
€ / R	On	19/12/2011	Foreign Exchange Future			9.54830	9.59670			0.00	0	0
Total € / R Future										691,205.00	75	26,590
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		80.00000	70,000	14.31	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		624.00000	661,000	14.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		73.00000	64,000	14.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		667.00000	705,000	14.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		87.00000	76,000	14.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		581.00000	617,000	14.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		382.00000	413,000	13.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		138.00000	122,000	13.05	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,174.00000	1,217,000	16.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		30.00000	26,000	16.84	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,270.00000	1,313,000	17.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		26.00000	22,000	17.26	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		892.00000	932,000	15.58	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		48.00000	41,000	15.58	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		115.00000	101,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		459.00000	492,000	13.47	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		201.00000	186,000	14.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		633.00000	667,000	14.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		190.00000	176,000	14.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		672.00000	707,000	14.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		213.00000	197,000	13.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		595.00000	628,000	13.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		367.00000	343,000	13.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		531.00000	556,000	13.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		351.00000	327,000	13.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		565.00000	590,000	13.40	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		384.00000	359,000	13.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		498.00000	522,000	13.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		442.00000	423,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		645.00000	675,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		426.00000	407,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		679.00000	709,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		459.00000	439,000	13.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		612.00000	641,000	13.79	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										691,205.00	75	59,564
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77990	6.82220			691,549.80	102	9,029
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78470	6.82800			67,847.00	10	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78870	6.83070			0.00	0	5,790
Total AU\$ / R Future										759,396.80	112	15,744
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		216.00000	184,000	10.59	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		94.00000	104,000	10.59	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		182.00000	152,000	10.21	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		110.00000	122,000	10.21	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		253.00000	219,000	10.97	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		81.00000	89,000	10.97	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		316.00000	288,000	11.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		138.00000	153,000	11.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		281.00000	255,000	11.13	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		153.00000	170,000	11.13	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		352.00000	323,000	11.66	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		124.00000	138,000	11.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		374.00000	343,000	11.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		193.00000	204,000	11.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		341.00000	310,000	11.23	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		210.00000	221,000	11.23	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		408.00000	377,000	11.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		177.00000	188,000	11.67	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							759,396.80	112	15,744
CAD/ R On 14/03/2011 Foreign Exchange Future			6.86210	6.83280			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.93150	6.90330			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		63.00000	68,000	10.38	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		280.00000	256,000	10.38	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		53.00000	57,000	10.59	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		320.00000	295,000	10.59	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		75.00000	81,000	10.17	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		242.00000	219,000	10.17	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		221.00000	236,000	11.37	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		218.00000	205,000	11.37	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		200.00000	211,000	11.31	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		247.00000	230,000	11.31	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		247.00000	264,000	11.44	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		194.00000	183,000	11.44	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			7.20490	7.19380			0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.30470	7.29420			0.00	0	0
Total CHF / R Future							0.00	0	40
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		185.00000	187,000	14.70	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		241.00000	232,000	14.70	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		166.00000	168,000	14.86	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		272.00000	263,000	14.86	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		206.00000	209,000	14.53	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		212.00000	204,000	14.53	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		407.00000	412,000	14.79	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		213.00000	207,000	14.79	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		379.00000	384,000	14.83	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		235.00000	229,000	14.83	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		436.00000	441,000	14.76	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		192.00000	186,000	14.76	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			13,429.83000	13,494.36000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,605.96000	13,671.53000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		166.00000	64,000	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		1,222.00000	1,766,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		166.00000	64,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		1,223.00000	1,766,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		166.00000	64,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1,222.00000	1,766,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,715.00000	1,060,000		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		1,715.00000	1,060,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		1,715.00000	1,060,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.03730	1.03960			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05310	1.05530			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		241.00000	249,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		345.00000	376,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		119.00000	128,000	17.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		723.00000	755,000	17.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		507.00000	506,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		111.00000	133,000	14.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		454.00000	443,000	14.52	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		401.00000	412,000	14.52	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		281.00000	275,000	15.69		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		728.00000	744,000	15.69		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		742.00000	722,000	13.98		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		189.00000	191,000	13.98		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								38,131,429.20	4,771	424,405
Total Options								0.00	0	201,476
Grand Total:								38,131,429.20	4,771	625,881