



Currency Derivatives Daily MTM Report

Daily summary for: 14/01/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.00580	6.87590			158,275,033.60	22,592	267,707
\$ / R	On	13/06/2011	Foreign Exchange Future			7.09740	6.96470			37,410,395.40	5,271	61,389
\$ / R	On	19/09/2011	Foreign Exchange Future			7.19630	7.06220			0.00	0	11,975
\$ / R	On	19/12/2011	Foreign Exchange Future			7.28970	7.15400			0.00	0	16
Total \$ / R Future										195,685,429.00	27,863	341,087
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		5.00000	7,000	17.85	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,129.00000	1,001,000	17.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		4.00000	6,000	18.06	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,178.00000	1,050,000	18.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		5.00000	8,000	17.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,079.00000	952,000	17.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,625.00000	1,496,000	19.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	2,000	19.99	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,624.00000	3,494,000	29.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.59	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		465.00000	356,000	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	On	14/03/2011	Foreign Exchange Option	7.30	Call		41.00000	62,000	14.85	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,526.00000	1,396,000	19.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	19.56	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		646.00000	527,000	15.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		22.00000	33,000	15.71	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		693.00000	572,000	15.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		19.00000	28,000	15.92	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		740.00000	618,000	16.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		16.00000	24,000	16.14	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		423.00000	317,000	14.64	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		49.00000	73,000	14.64	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		302.00000	210,000	14.00	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		78.00000	116,000	14.00	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		554.00000	439,000	15.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		30.00000	45,000	15.28	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		341.00000	243,000	14.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		67.00000	99,000	14.21	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		509.00000	397,000	15.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		35.00000	53,000	15.07	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		57.00000	85,000	14.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		381.00000	279,000	14.42	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		139.00000	90,000	14.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		165.00000	246,000	14.05	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		127.00000	156,000	16.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		612.00000	509,000	16.12	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		119.00000	145,000	16.35	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		654.00000	548,000	16.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		136.00000	167,000	15.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		571.00000	470,000	15.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		412.00000	505,000	14.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		147.00000	108,000	14.69	32,400.00	300	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		0.00000	328,000	14.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		0.00000	225,000	14.96	67,500.00	300	300
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		123.00000	145,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,111.00000	999,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		118.00000	138,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,156.00000	1,042,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		129.00000	152,000	17.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,067.00000	956,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		348.00000	401,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		544.00000	461,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		333.00000	383,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		579.00000	493,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		364.00000	420,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		510.00000	430,000	15.16	0.00	0	0
Total \$ / R Option										99,900.00	600	171,312
Total \$ / R										195,785,329.00	28,463	512,399
\$ / R MAXOn	14/03/2011	Foreign Exchange Future		7.00580			6.87590			0.00	0	125
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		7.09740			6.96470			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future									0.00	0	125
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call	10,632.00000	15,529,000	13.57	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put	23,042.00000	14,949,000	13.57	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call	9,125.00000	13,422,000	13.78	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put	26,535.00000	17,842,000	13.78	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call	12,355.00000	18,312,000	13.73	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put	19,765.00000	12,732,000	13.73	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call	22,868.00000	28,701,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put	31,398.00000	23,961,000	14.52	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call	21,202.00000	26,184,000	14.50	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put	34,732.00000	26,444,000	14.50	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call	24,675.00000	31,369,000	14.55	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put	28,205.00000	21,629,000	14.55	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			11.11520	10.89640		33,467,867.20	3,011	33,389
£ / R	On	13/06/2011	Foreign Exchange Future			11.24790	11.02520		247,453.80	22	2,517
£ / R	On	19/09/2011	Foreign Exchange Future			11.38460	11.16040		227,692.00	20	2,406
£ / R	On	19/12/2011	Foreign Exchange Future			11.51050	11.28450		0.00	0	0
Total £ / R Future									33,943,013.00	3,053	38,312
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call	36.00000	59,000	15.09	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put	940.00000	744,000	15.09	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call	32.00000	54,000	15.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put	986.00000	789,000	15.22	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	11.75	Call		40.00000	66,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		894.00000	701,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		630.00000	458,000	14.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		76.00000	123,000	14.15	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,662.00000	1,448,000	17.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		8.00000	13,000	17.10	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,128.00000	924,000	15.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		24.00000	39,000	15.63	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		161.00000	211,000	15.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		986.00000	813,000	15.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		153.00000	200,000	15.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,028.00000	852,000	15.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		170.00000	223,000	15.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		945.00000	775,000	15.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		399.00000	487,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		739.00000	602,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		384.00000	469,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		774.00000	634,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		415.00000	506,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		705.00000	571,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		499.00000	589,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		865.00000	729,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		484.00000	571,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		900.00000	761,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		515.00000	608,000	14.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		831.00000	698,000	14.68	0.00	0	0
Total £ / R Option										0.00	0	1,890
Total £ / R										33,943,013.00	3,053	40,202
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08470	0.08300			0.00	0	751
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08590	0.08420			49,220.70	573	573
Total ¥ / R Future										49,220.70	573	1,324
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		116.00000	164,000	19.13	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		516.00000	394,000	19.13	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		18.00000	26,000	22.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,418.00000	1,256,000	22.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		640.00000	792,000	17.21	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		40.00000	22,000	17.21	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		367.00000	446,000	18.27	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		447.00000	356,000	18.27	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		134.00000	163,000	21.18	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,214.00000	1,073,000	21.18	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		980.00000	1,130,000	16.47	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		60.00000	40,000	16.47	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										49,220.70	573	1,324
€ / R	On	14/03/2011	Foreign Exchange Future			9.35720	9.16200			18,209,111.20	1,946	18,879
€ / R	On	13/06/2011	Foreign Exchange Future			9.47040	9.27270			47,352.00	5	7,255
€ / R	On	19/09/2011	Foreign Exchange Future			9.59040	9.39210			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.70220	9.50350			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										18,256,463.20	1,951	28,498
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		31.00000	57,000	13.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		669.00000	500,000	13.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		27.00000	50,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		715.00000	543,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		35.00000	65,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		623.00000	458,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		408.00000	268,000	12.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		70.00000	125,000	12.43	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,244.00000	1,055,000	15.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		6.00000	12,000	15.57	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,343.00000	1,152,000	15.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		5.00000	9,000	15.92	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		951.00000	768,000	14.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		13.00000	25,000	14.52	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		53.00000	96,000	12.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		491.00000	339,000	12.78	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		152.00000	200,000	13.79	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		679.00000	530,000	13.79	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		143.00000	188,000	13.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		720.00000	568,000	13.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		161.00000	213,000	13.62	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		638.00000	493,000	13.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		312.00000	383,000	13.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		570.00000	443,000	13.04	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	9.70	Call		297.00000	365,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		605.00000	475,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		327.00000	402,000	12.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		535.00000	412,000	12.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		389.00000	457,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		686.00000	555,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		374.00000	439,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		721.00000	587,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		404.00000	475,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		651.00000	523,000	13.34	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										18,256,463.20	1,951	61,472
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.88510	6.81890			0.00	0	7,693
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.89240	6.82760			1,516,328.00	220	805
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.90100	6.83700			0.00	0	5,790
Total AU\$ / R Future										1,516,328.00	220	14,288
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		185.00000	239,000	11.48	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		66.00000	54,000	11.48	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		149.00000	200,000	11.07	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		80.00000	65,000	11.07	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		223.00000	279,000	11.89	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		54.00000	44,000	11.89	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		297.00000	349,000	11.84	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		119.00000	107,000	11.84	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	6.70	Call		261.00000	312,000	11.57	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		133.00000	120,000	11.57	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		334.00000	387,000	12.12	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		106.00000	95,000	12.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		361.00000	406,000	11.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		174.00000	155,000	11.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		327.00000	371,000	11.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		190.00000	170,000	11.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		396.00000	443,000	11.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		159.00000	142,000	11.98	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							1,516,328.00	220	14,288
CAD/ R On 14/03/2011 Foreign Exchange Future			7.05530	6.94320			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.12930	7.01570			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		78.00000	120,000	10.38	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		185.00000	115,000	10.38	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		64.00000	100,000	10.62	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		221.00000	145,000	10.62	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		95.00000	149,000	10.62	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		152.00000	94,000	10.62	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		259.00000	334,000	11.10	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		143.00000	105,000	11.10	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		229.00000	300,000	10.99	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	6.95	Put		163.00000	121,000	10.99	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		291.00000	370,000	11.22	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		125.00000	91,000	11.22	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			7.27940	7.11660			0.00	0	190
CHF / R	On	13/06/2011	Foreign Exchange Future			7.38120	7.21560			0.00	0	0
Total CHF / R Future										0.00	0	190
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		115.00000	182,000	14.32	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		248.00000	153,000	14.32	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		100.00000	160,000	14.52	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		283.00000	181,000	14.52	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		132.00000	211,000	14.49	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		215.00000	132,000	14.49	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		332.00000	434,000	14.62	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		216.00000	153,000	14.62	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		305.00000	404,000	14.67	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		239.00000	173,000	14.67	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		360.00000	466,000	14.57	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		194.00000	135,000	14.57	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	190
RAIN	On	14/03/2011	Foreign Exchange Future			13,709.68000	13,431.11000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,888.25000	13,605.45000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future											0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		29.00000	1,188,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		1,718.00000	91,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		29.00000	1,188,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		1,718.00000	91,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		29.00000	1,189,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1,718.00000	92,000	2.00		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,055.00000	3,883,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	1,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		1,054.00000	3,882,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		1,055.00000	3,883,000			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			1.06270	1.04050				0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.07800	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		192.00000	290,000	13.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		287.00000	163,000	13.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		75.00000	115,000	15.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		670.00000	488,000	15.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		475.00000	652,000	12.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		70.00000	25,000	12.00		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	1.05	Call		401.00000	524,000	13.48	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		348.00000	244,000	13.48	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		230.00000	304,000	14.51	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		677.00000	524,000	14.51	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		698.00000	872,000	13.32	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		145.00000	92,000	13.32	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							249,450,453.90	33,660	425,615
Total Options							99,900.00	600	206,176
Grand Total:							249,550,353.90	34,260	631,791