



Currency Derivatives Daily MTM Report

Daily summary for: 21/01/2011

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			7.13360	7.12070			71,000,720.80	9,953	253,206
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22990	7.21420			19,260,453.60	2,664	56,159
\$ / R	On	19/09/2011	Foreign Exchange Future			7.33620	7.31580			1,613,964.00	220	11,855
\$ / R	On	19/12/2011	Foreign Exchange Future			7.43950	7.41380			0.00	0	190
Total \$ / R Future										91,875,138.40	12,837	321,410
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		9.00000	10,000	18.04	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		888.00000	876,000	18.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		7.00000	8,000	18.26	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		936.00000	924,000	18.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		10.00000	11,000	17.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		839.00000	827,000	17.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,381.00000	1,368,000	20.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	2,000	20.22	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,379.00000	3,366,000	30.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.10	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		265.00000	259,000	14.99	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		86.00000	93,000	14.99	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,282.00000	1,269,000	19.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		3.00000	3,000	19.79	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		424.00000	415,000	15.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		45.00000	49,000	15.86	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		467.00000	458,000	16.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		38.00000	42,000	16.08	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		511.00000	502,000	16.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		32.00000	36,000	16.30	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		230.00000	224,000	14.77	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		101.00000	108,000	14.77	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		138.00000	139,000	14.49	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		159.00000	173,000	14.49	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		341.00000	334,000	15.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		62.00000	68,000	15.42	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		166.00000	162,000	14.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		137.00000	146,000	14.33	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		302.00000	296,000	15.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		73.00000	80,000	15.20	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		118.00000	126,000	14.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		197.00000	192,000	14.55	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		56.00000	57,000	15.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		327.00000	341,000	15.28	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		183.00000	191,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		419.00000	411,000	15.73	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		170.00000	178,000	15.96	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		456.00000	448,000	15.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		198.00000	206,000	15.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		384.00000	376,000	15.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		592.00000	605,000	14.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		78.00000	75,000	14.85	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		254.00000	248,000	14.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		268.00000	278,000	14.58	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		186.00000	181,000	14.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		350.00000	361,000	14.66	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		162.00000	166,000	17.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		896.00000	880,000	17.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		155.00000	159,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		939.00000	923,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		171.00000	175,000	17.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		855.00000	839,000	17.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		456.00000	471,000	15.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		392.00000	382,000	15.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		432.00000	447,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		418.00000	408,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		480.00000	495,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		366.00000	356,000	15.06	0.00	0	0
Total \$ / R Option										0.00	0	171,812
Total \$ / R										91,875,138.40	12,837	493,222
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.13360	7.12070			0.00	0	125

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 13/06/2011 Foreign Exchange Future			7.22990	7.21420			0.00	0	0
Total \$ / R MAXI Future							0.00	0	125
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Call		21,935.00000	23,324,000	14.80	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		9,865.00000	9,964,000	14.80	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		18,785.00000	20,173,000	14.65	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		11,715.00000	11,813,000	14.65	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		25,320.00000	26,703,000	14.96	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		8,250.00000	8,343,000	14.96	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		34,967.00000	36,109,000	14.66	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		18,547.00000	18,119,000	14.66	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		32,077.00000	33,186,000	14.64	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		20,657.00000	20,196,000	14.64	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		38,006.00000	39,181,000	14.69	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		16,586.00000	16,191,000	14.69	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			11.39670	11.33440			5,014,548.00	440	32,797
£ / R On 13/06/2011 Foreign Exchange Future			11.53830	11.47090			1,476,902.40	128	2,411
£ / R On 19/09/2011 Foreign Exchange Future			11.68800	11.61260			1,168,800.00	100	2,457
£ / R On 19/12/2011 Foreign Exchange Future			11.82980	11.74540			0.00	0	0
Total £ / R Future							7,660,250.40	668	37,665
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		92.00000	106,000	14.88	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		558.00000	509,000	14.88	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		83.00000	96,000	15.01	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	11.85	Put		599.00000	549,000	15.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		102.00000	118,000	14.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		518.00000	471,000	14.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		304.00000	267,000	13.94	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		188.00000	214,000	13.94	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,234.00000	1,175,000	16.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		18.00000	22,000	16.88	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		726.00000	673,000	15.41	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		60.00000	70,000	15.41	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		262.00000	290,000	14.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		641.00000	602,000	14.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		248.00000	275,000	14.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		677.00000	637,000	14.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		276.00000	306,000	14.55	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		605.00000	568,000	14.55	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		843.00000	900,000	13.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		122.00000	112,000	13.80	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		381.00000	358,000	13.97	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		402.00000	446,000	13.97	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	397,000	13.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		0.00000	409,000	13.99	40,900.00	100	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		586.00000	630,000	14.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		473.00000	442,000	14.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		561.00000	605,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		498.00000	467,000	14.16	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	11.45	Call		611.00000	657,000	14.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		448.00000	419,000	14.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		0.00000	556,000	14.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		0.00000	518,000	14.21	51,800.00	100	100
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		685.00000	731,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		590.00000	551,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		662.00000	707,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		617.00000	577,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		709.00000	756,000	14.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		564.00000	526,000	14.26	0.00	0	0
Total £ / R Option										92,700.00	200	2,110
Total £ / R										7,752,950.40	868	39,775
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08630	0.08600			0.00	0	430
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08750	0.08730			0.00	0	573
Total ¥ / R Future										0.00	0	1,003
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		205.00000	216,000	19.09	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		305.00000	286,000	19.09	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		31.00000	33,000	22.98	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,131.00000	1,103,000	22.98	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		913.00000	941,000	18.10	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		13.00000	11,000	18.10	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		526.00000	536,000	18.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		296.00000	286,000	18.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		196.00000	200,000	21.36	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	0.10	Put		966.00000	950,000	21.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,265.00000	1,283,000	17.58	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		35.00000	33,000	17.58	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,003
€ / R	On	14/03/2011	Foreign Exchange Future			9.66040	9.59050			11,891,952.40	1,231	17,685
€ / R	On	13/06/2011	Foreign Exchange Future			9.77960	9.70680			0.00	0	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			9.90800	9.82960			99,080.00	10	2,365
€ / R	On	19/12/2011	Foreign Exchange Future			10.03070	9.94580			0.00	0	0
Total € / R Future										11,991,032.40	1,241	27,328
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		105.00000	133,000	13.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		315.00000	273,000	13.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		92.00000	117,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		352.00000	307,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		119.00000	150,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		279.00000	240,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		141.00000	120,000	13.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		231.00000	280,000	13.11	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		831.00000	768,000	15.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		21.00000	28,000	15.39	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		926.00000	862,000	15.74	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		16.00000	22,000	15.74	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		557.00000	502,000	14.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		47.00000	62,000	14.33	0.00	0	100

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	9.60	Call		175.00000	218,000	12.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		185.00000	158,000	12.87	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		275.00000	311,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		368.00000	331,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		258.00000	292,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		401.00000	362,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		294.00000	331,000	12.95	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		337.00000	301,000	12.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		505.00000	558,000	13.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		325.00000	300,000	13.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		478.00000	530,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		348.00000	322,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		533.00000	587,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		303.00000	279,000	13.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		573.00000	627,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		427.00000	396,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		549.00000	601,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		453.00000	420,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		599.00000	653,000	13.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		403.00000	372,000	13.31	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										11,991,032.40	1,241	60,302
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.02190	6.99690			2,808,760.00	400	7,926
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.03460	7.00710			0.00	0	825
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.04820	7.01650			0.00	0	5,790

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R Future							2,808,760.00	400	14,541
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		322.00000	348,000	12.27	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		25.00000	26,000	12.27	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		278.00000	303,000	11.80	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		31.00000	31,000	11.80	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		368.00000	393,000	12.74	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		21.00000	21,000	12.74	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		432.00000	455,000	12.20	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		75.00000	70,000	12.20	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		392.00000	413,000	11.88	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		85.00000	78,000	11.88	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		474.00000	497,000	12.52	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		67.00000	62,000	12.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		487.00000	510,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		121.00000	112,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		448.00000	471,000	11.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		132.00000	123,000	11.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		526.00000	551,000	12.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		110.00000	103,000	12.20	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							2,808,760.00	400	14,541
CAD/ R On 14/03/2011 Foreign Exchange Future			7.18990	7.09850			7,189,900.00	1,000	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.27100	7.17550			0.00	0	0
Total CAD/ R Future							7,189,900.00	1,000	1,791

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		144.00000	209,000	11.88	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		96.00000	69,000	11.88	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		115.00000	175,000	11.64	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		117.00000	85,000	11.64	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		177.00000	246,000	12.12	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		79.00000	56,000	12.12	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		366.00000	441,000	11.56	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		91.00000	70,000	11.56	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		330.00000	403,000	11.44	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		105.00000	82,000	11.44	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		404.00000	481,000	11.67	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		79.00000	60,000	11.67	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							7,189,900.00	1,000	1,791
CHF / R On 14/03/2011 Foreign Exchange Future			7.42930	7.40400			2,971,720.00	400	590
CHF / R On 13/06/2011 Foreign Exchange Future			7.53530	7.50750			0.00	0	0
Total CHF / R Future							2,971,720.00	400	590
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		252.00000	267,000	14.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		98.00000	88,000	14.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		219.00000	233,000	14.41	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		115.00000	104,000	14.41	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		287.00000	303,000	14.79	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		83.00000	74,000	14.79	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		516.00000	535,000	14.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		109.00000	100,000	14.34	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		481.00000	500,000	14.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		124.00000	115,000	14.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		552.00000	572,000	14.31	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		95.00000	87,000	14.31	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										2,971,720.00	400	590
RAIN	On	14/03/2011	Foreign Exchange Future			14,047.69000	13,983.95000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,234.26000	14,165.83000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		3,840.00000	4,477,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		1.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		3,839.00000	4,477,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		3,840.00000	4,477,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		6,658.00000	7,343,000		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		6,658.00000	7,343,000		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		6,658.00000	7,343,000		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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Future			1.08190	1.08000			0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.09790	1.09480			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		394.00000	406,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		94.00000	87,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		146.00000	151,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		346.00000	332,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		813.00000	831,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		13.00000	12,000	13.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		629.00000	652,000	13.56	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		181.00000	173,000	13.56	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		366.00000	382,000	14.30	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		418.00000	403,000	14.30	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,011.00000	1,038,000	13.46	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		63.00000	59,000	13.46	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							124,496,801.20	16,546	404,453
Total Options							92,700.00	200	206,896
Grand Total:							124,589,501.20	16,746	611,349