



Currency Derivatives Daily MTM Report

Daily summary for: 26/01/2011

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			7.13480	7.11060			192,875,048.40	27,033	245,710
\$ / R	On	13/06/2011	Foreign Exchange Future			7.23060	7.20570			7,389,673.20	1,022	55,621
\$ / R	On	19/09/2011	Foreign Exchange Future			7.33630	7.30940			0.00	0	12,055
\$ / R	On	19/12/2011	Foreign Exchange Future			7.43730	7.40930			0.00	0	190
Total \$ / R Future										200,264,721.60	28,055	313,576
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		7.00000	7,000	17.94	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		896.00000	872,000	17.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		6.00000	6,000	18.17	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		945.00000	921,000	18.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		9.00000	9,000	17.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		848.00000	824,000	17.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,391.00000	1,366,000	20.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		2.00000	1,000	20.21	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,389.00000	3,365,000	31.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.11	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		268.00000	249,000	14.77	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		79.00000	84,000	14.77	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,291.00000	1,267,000	19.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	19.75	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		429.00000	407,000	15.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		40.00000	42,000	15.68	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		473.00000	450,000	15.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		34.00000	35,000	15.90	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		517.00000	495,000	16.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		28.00000	30,000	16.13	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		232.00000	214,000	14.54	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		93.00000	99,000	14.54	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		139.00000	128,000	14.25	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		150.00000	163,000	14.25	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		346.00000	325,000	15.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		57.00000	60,000	15.22	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		167.00000	152,000	14.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		128.00000	137,000	14.09	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		306.00000	286,000	15.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		67.00000	71,000	15.00	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		110.00000	117,000	14.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		199.00000	182,000	14.32	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		55.00000	49,000	15.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		316.00000	334,000	15.07	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		178.00000	184,000	15.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		422.00000	403,000	15.54	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		165.00000	170,000	15.76	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		459.00000	439,000	15.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		192.00000	198,000	15.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		386.00000	367,000	15.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		582.00000	599,000	14.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		76.00000	68,000	14.53	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		256.00000	244,000	14.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		262.00000	275,000	14.65	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		186.00000	175,000	14.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		342.00000	356,000	14.62	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		158.00000	160,000	17.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		899.00000	874,000	17.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		150.00000	152,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		941.00000	916,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		166.00000	169,000	17.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		857.00000	833,000	17.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		450.00000	464,000	15.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		391.00000	377,000	15.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		427.00000	440,000	15.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		418.00000	403,000	15.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		475.00000	488,000	14.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		366.00000	351,000	14.95	0.00	0	0
Total \$ / R Option										0.00	0	170,912
Total \$ / R										200,264,721.60	28,055	484,488
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.13480	7.11060			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			7.23060	7.20570			289,224.00	40	20
Total \$ / R MAXI Future							289,224.00	40	145
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Call		20,900.00000	22,459,000	14.58	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		9,840.00000	8,979,000	14.58	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		17,805.00000	19,266,000	14.42	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		11,745.00000	10,786,000	14.42	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		24,242.00000	25,893,000	14.74	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		8,182.00000	7,413,000	14.74	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		34,235.00000	35,629,000	14.62	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		18,665.00000	17,569,000	14.62	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		31,396.00000	32,759,000	14.63	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		20,826.00000	19,699,000	14.63	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		37,227.00000	38,653,000	14.60	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		16,657.00000	15,593,000	14.60	0.00	0	0
Total \$ / R MAXI Option							0.00	0	0
Total \$ / R MAXI							289,224.00	40	145
£ / R On 14/03/2011 Foreign Exchange Future			11.31820	11.22250			5,896,782.20	521	32,330
£ / R On 13/06/2011 Foreign Exchange Future			11.45970	11.36280			0.00	0	2,411
£ / R On 19/09/2011 Foreign Exchange Future			11.61070	11.51080			0.00	0	2,457
£ / R On 19/12/2011 Foreign Exchange Future			11.75020	11.65110			0.00	0	0
Total £ / R Future							5,896,782.20	521	37,198
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		67.00000	82,000	15.33	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		645.00000	564,000	15.33	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		60.00000	74,000	15.48	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		688.00000	606,000	15.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		75.00000	92,000	15.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		603.00000	524,000	15.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		371.00000	306,000	14.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		143.00000	174,000	14.34	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,341.00000	1,247,000	17.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		13.00000	15,000	17.46	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		821.00000	735,000	15.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		43.00000	53,000	15.90	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		230.00000	258,000	14.86	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		717.00000	648,000	14.86	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		218.00000	244,000	14.97	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		755.00000	684,000	14.97	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		243.00000	272,000	14.75	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		680.00000	612,000	14.75	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		761.00000	834,000	13.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		148.00000	124,000	13.87	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		443.00000	387,000	13.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		356.00000	397,000	13.96	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		320.00000	357,000	14.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		507.00000	447,000	14.18	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		530.00000	582,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		519.00000	471,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		510.00000	557,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		549.00000	496,000	14.18	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		554.00000	607,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		493.00000	446,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		472.00000	514,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		611.00000	553,000	14.29	0.00	0	100
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		642.00000	692,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		641.00000	592,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		622.00000	669,000	14.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		671.00000	619,000	14.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		665.00000	716,000	14.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		614.00000	566,000	14.49	0.00	0	0
Total £ / R Option										0.00	0	2,110
Total £ / R										5,896,782.20	521	39,308
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08680	0.08620			7,898.80	91	540
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08810	0.08750			0.00	0	573
Total ¥ / R Future										7,898.80	91	1,113
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		202.00000	222,000	18.66	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		282.00000	242,000	18.66	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		28.00000	30,000	22.74	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,108.00000	1,050,000	22.74	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		930.00000	986,000	17.94	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		10.00000	6,000	17.94	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		532.00000	561,000	18.19	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		282.00000	251,000	18.19	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		196.00000	205,000	21.05	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		946.00000	895,000	21.05	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,281.00000	1,336,000	17.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		31.00000	26,000	17.55	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										7,898.80	91	1,113
€ / R	On	14/03/2011	Foreign Exchange Future			9.74550	9.68530			12,318,312.00	1,264	17,705
€ / R	On	13/06/2011	Foreign Exchange Future			9.86560	9.80350			0.00	0	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			9.99430	9.92970			49,971.50	5	2,463
€ / R	On	19/12/2011	Foreign Exchange Future			10.11500	10.04880			0.00	0	0
Total € / R Future										12,368,283.50	1,269	27,446
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		143.00000	159,000	13.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		258.00000	214,000	13.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		126.00000	141,000	13.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		291.00000	246,000	13.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		161.00000	180,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		226.00000	185,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		114.00000	91,000	13.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		299.00000	336,000	13.68	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		745.00000	688,000	15.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		30.00000	33,000	15.39	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		838.00000	780,000	15.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		23.00000	25,000	15.75	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		482.00000	428,000	14.32	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		67.00000	73,000	14.32	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		236.00000	268,000	13.44	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		151.00000	123,000	13.44	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		401.00000	351,000	13.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		86.00000	96,000	13.97	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		333.00000	356,000	13.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		330.00000	290,000	13.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		313.00000	330,000	13.33	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		360.00000	314,000	13.33	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		358.00000	383,000	13.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		305.00000	267,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		583.00000	620,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		303.00000	276,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		555.00000	590,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		325.00000	296,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		612.00000	650,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		282.00000	256,000	13.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		650.00000	682,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		401.00000	367,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		623.00000	654,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		424.00000	389,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		676.00000	710,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		377.00000	345,000	13.53	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										12,368,283.50	1,269	61,420
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.06670	7.01250			2,211,877.10	313	7,826

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 Future			7.07960	7.02460			0.00	0	825
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.09350	7.03660			354,675.00	50	5,840
Total AU\$ / R Future							2,566,552.10	363	14,491
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		337.00000	386,000	12.82	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		25.00000	19,000	12.82	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		293.00000	341,000	12.34	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		31.00000	24,000	12.34	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		383.00000	432,000	13.30	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		21.00000	15,000	13.30	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		445.00000	492,000	12.53	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		70.00000	62,000	12.53	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		404.00000	449,000	12.21	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		79.00000	69,000	12.21	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		487.00000	535,000	12.85	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		62.00000	55,000	12.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		503.00000	549,000	12.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		116.00000	106,000	12.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		465.00000	509,000	12.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		128.00000	116,000	12.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		543.00000	590,000	12.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		106.00000	97,000	12.57	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							2,566,552.10	363	14,491
CAD/ R On 14/03/2011 Foreign Exchange Future			7.15130	7.11200			0.00	0	1,791

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 Future			7.23230	7.19220				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		151.00000	176,000	11.62		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		89.00000	75,000	11.62		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		121.00000	143,000	11.36		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		109.00000	92,000	11.36		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		184.00000	211,000	11.88		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		72.00000	60,000	11.88		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		377.00000	407,000	11.45		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		85.00000	75,000	11.45		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		341.00000	370,000	11.35		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		99.00000	88,000	11.35		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		415.00000	446,000	11.56		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		73.00000	64,000	11.56		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			7.56270	7.53290				0.00	0	590
CHF / R On 13/06/2011 Foreign Exchange Future			7.67090	7.63970				0.00	0	0
Total CHF / R Future								0.00	0	590
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		342.00000	364,000	15.28		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		59.00000	51,000	15.28		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		304.00000	325,000	15.09		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		71.00000	62,000	15.09		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		382.00000	405,000	15.46		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	14/03/2011	Foreign Exchange Option	7.20	Put		49.00000	42,000	15.46	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		614.00000	639,000	14.34	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		74.00000	68,000	14.34	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		575.00000	600,000	14.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		85.00000	79,000	14.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		653.00000	679,000	14.31	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		63.00000	58,000	14.31	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	590
RAIN	On	14/03/2011	Foreign Exchange Future			14,101.26000	14,025.21000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,290.51000	14,212.09000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		4,252.00000	5,013,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		4,252.00000	5,013,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		0.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		4,252.00000	5,013,000	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		7,121.00000	7,905,000		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		7,121.00000	7,905,000		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		7,121.00000	7,905,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RAIN Option							0.00	0	0
Total RAIN							0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Future			1.08190	1.07820			0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.09800	1.09400			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		372.00000	397,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		90.00000	78,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		128.00000	140,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		346.00000	321,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		793.00000	832,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		11.00000	13,000	14.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		620.00000	644,000	13.43	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		180.00000	164,000	13.43	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		357.00000	372,000	14.15	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		417.00000	392,000	14.15	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		1,002.00000	1,033,000	13.22	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		62.00000	53,000	13.22	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							221,393,462.20	30,339	396,350
Total Options							0.00	0	206,996
Grand Total:							221,393,462.20	30,339	603,346