



Currency Derivatives Daily MTM Report

Daily summary for: 28/01/2011

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			7.15770	7.09110			41,178,248.10	5,753	244,702
\$ / R	On	13/06/2011	Foreign Exchange Future			7.25570	7.18720			36,416,358.30	5,019	55,877
\$ / R	On	19/09/2011	Foreign Exchange Future			7.36260	7.29230			0.00	0	12,055
\$ / R	On	19/12/2011	Foreign Exchange Future			7.46630	7.39250			0.00	0	190
Total \$ / R Future										77,594,606.40	10,772	312,824
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		6.00000	7,000	17.78	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		915.00000	849,000	17.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	6,000	18.02	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		964.00000	898,000	18.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		7.00000	8,000	17.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		866.00000	800,000	17.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,410.00000	1,343,000	20.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.13	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,409.00000	3,342,000	31.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.32	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		279.00000	228,000	14.49	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		70.00000	86,000	14.49	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,311.00000	1,244,000	19.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	19.66	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		444.00000	385,000	15.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		35.00000	43,000	15.43	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		488.00000	428,000	15.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		29.00000	36,000	15.67	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		533.00000	472,000	15.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		24.00000	30,000	15.90	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		242.00000	194,000	14.26	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		83.00000	102,000	14.26	0.00	0	9,600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		145.00000	112,000	13.99	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		136.00000	170,000	13.99	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		358.00000	303,000	14.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		49.00000	61,000	14.96	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		175.00000	134,000	13.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		116.00000	142,000	13.79	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		318.00000	265,000	14.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		59.00000	73,000	14.73	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		98.00000	121,000	14.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		207.00000	163,000	14.02	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		57.00000	42,000	15.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		298.00000	350,000	15.02	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		171.00000	189,000	15.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		434.00000	383,000	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		158.00000	175,000	15.61	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		471.00000	419,000	15.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		184.00000	205,000	15.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		397.00000	349,000	15.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		565.00000	619,000	14.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		78.00000	63,000	14.60	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		264.00000	228,000	14.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		251.00000	284,000	14.51	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		193.00000	163,000	14.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		330.00000	369,000	14.54	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		150.00000	165,000	17.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		908.00000	852,000	17.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		143.00000	156,000	17.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		951.00000	893,000	17.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		158.00000	173,000	17.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		866.00000	810,000	17.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		433.00000	476,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		391.00000	360,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		410.00000	451,000	14.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		418.00000	385,000	14.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		456.00000	501,000	14.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		364.00000	335,000	14.86	0.00	0	0
Total \$ / R Option										0.00	0	170,912
Total \$ / R										77,594,606.40	10,772	483,736
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.15770	7.09110			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			7.25570	7.18720			0.00	0	20
Total \$ / R MAXI Future							0.00	0	145
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Call		19,317.00000	23,529,000	14.40	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		10,207.00000	7,759,000	14.40	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		16,325.00000	20,161,000	14.20	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		12,215.00000	9,391,000	14.20	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		22,569.00000	27,133,000	14.61	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		8,459.00000	6,363,000	14.61	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		32,971.00000	36,914,000	14.54	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		19,251.00000	16,344,000	14.54	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		30,202.00000	33,926,000	14.53	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		21,482.00000	18,356,000	14.53	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		35,894.00000	40,055,000	14.55	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		17,174.00000	14,485,000	14.55	0.00	0	0
Total \$ / R MAXI Option							0.00	0	0
Total \$ / R MAXI							0.00	0	145
£ / R On 14/03/2011 Foreign Exchange Future			11.36460	11.30670			9,364,430.40	824	32,396
£ / R On 13/06/2011 Foreign Exchange Future			11.50990	11.44950			0.00	0	2,411
£ / R On 19/09/2011 Foreign Exchange Future			11.66250	11.59900			0.00	0	2,457
£ / R On 19/12/2011 Foreign Exchange Future			11.80530	11.73780			0.00	0	0
Total £ / R Future							9,364,430.40	824	37,264
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		77.00000	87,000	15.12	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		570.00000	522,000	15.12	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		69.00000	77,000	15.26	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		612.00000	562,000	15.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		86.00000	97,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		529.00000	482,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		308.00000	271,000	14.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		165.00000	186,000	14.12	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,257.00000	1,200,000	17.25	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		14.00000	15,000	17.25	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		742.00000	690,000	15.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		49.00000	55,000	15.69	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		259.00000	276,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		660.00000	616,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		245.00000	261,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		696.00000	651,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		273.00000	291,000	14.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		624.00000	581,000	14.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		826.00000	871,000	13.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		127.00000	111,000	13.81	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		397.00000	362,000	14.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		396.00000	422,000	14.00	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		356.00000	380,000	14.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		457.00000	420,000	14.23	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		577.00000	602,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		478.00000	440,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		553.00000	579,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		504.00000	467,000	14.06	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		602.00000	628,000	13.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		453.00000	416,000	13.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		510.00000	537,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		561.00000	525,000	14.25	0.00	0	100
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		680.00000	707,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		592.00000	552,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		657.00000	685,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		619.00000	580,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		703.00000	732,000	14.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		565.00000	527,000	14.18	0.00	0	0
Total £ / R Option										0.00	0	2,110
Total £ / R										9,364,430.40	824	39,374
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08700	0.08560			870.00	10	552
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08830	0.08680			0.00	0	573
Total ¥ / R Future										870.00	10	1,125
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		165.00000	218,000	17.88	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		305.00000	218,000	17.88	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		19.00000	25,000	21.98	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,159.00000	1,025,000	21.98	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		869.00000	1,004,000	17.36	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		9.00000	4,000	17.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		475.00000	558,000	17.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		295.00000	228,000	17.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		166.00000	196,000	20.37	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		986.00000	866,000	20.37	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,211.00000	1,353,000	17.37	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		31.00000	23,000	17.37	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										870.00	10	1,125
€ / R	On	14/03/2011	Foreign Exchange Future			9.80720	9.72900			15,926,892.80	1,624	17,399
€ / R	On	13/06/2011	Foreign Exchange Future			9.92870	9.84870			0.00	0	7,278
€ / R	On	19/09/2011	Foreign Exchange Future			10.05620	9.97530			50,281.00	5	2,463
€ / R	On	19/12/2011	Foreign Exchange Future			10.17680	10.09280			0.00	0	0
Total € / R Future										15,977,173.80	1,629	27,140
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		152.00000	183,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		223.00000	176,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		134.00000	162,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		255.00000	205,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		172.00000	211,000	13.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		193.00000	154,000	13.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		92.00000	73,000	13.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		321.00000	380,000	13.92	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		702.00000	630,000	15.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		31.00000	37,000	15.21	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		795.00000	721,000	15.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		24.00000	28,000	15.56	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		441.00000	377,000	14.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		70.00000	84,000	14.14	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		254.00000	307,000	13.63	0.00	0	500
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		125.00000	100,000	13.63	0.00	0	3,000
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Put		362.00000	303,000	13.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.00	Call		91.00000	110,000	13.78	0.00	0	500
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		348.00000	391,000	13.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		299.00000	262,000	13.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		323.00000	364,000	13.41	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		324.00000	285,000	13.41	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		374.00000	419,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		275.00000	240,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		610.00000	659,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		285.00000	253,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		581.00000	628,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		306.00000	272,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		639.00000	690,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		264.00000	234,000	13.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		667.00000	714,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		374.00000	337,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		641.00000	685,000	13.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		398.00000	358,000	13.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		695.00000	743,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		352.00000	316,000	13.36	0.00	0	0
Total € / R Option										0.00	0	33,974
Total € / R										15,977,173.80	1,629	61,114
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.10210	7.00360			0.00	0	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			7.11710	7.01740			1,565,762.00	220	1,005
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.13160	7.03100			0.00	0	5,840
Total AU\$ / R Future							1,565,762.00	220	14,671
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		330.00000	420,000	13.64	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		26.00000	18,000	13.64	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		286.00000	374,000	13.15	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		32.00000	22,000	13.15	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		375.00000	467,000	14.12	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		21.00000	15,000	14.12	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		441.00000	526,000	12.96	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		74.00000	59,000	12.96	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		400.00000	483,000	12.65	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		83.00000	66,000	12.65	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		482.00000	570,000	13.27	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		65.00000	53,000	13.27	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		499.00000	584,000	12.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		118.00000	102,000	12.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		461.00000	544,000	12.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		130.00000	112,000	12.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		539.00000	625,000	12.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		108.00000	93,000	12.95	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							1,565,762.00	220	14,671
CAD/ R On 14/03/2011 Foreign Exchange Future			7.18700	7.12280			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			7.26980	7.20380			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		153.00000	200,000	11.95	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		80.00000	63,000	11.95	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		122.00000	165,000	11.67	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		99.00000	78,000	11.67	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		187.00000	237,000	12.24	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		64.00000	50,000	12.24	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		383.00000	435,000	11.48	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		79.00000	65,000	11.48	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		346.00000	396,000	11.35	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		92.00000	76,000	11.35	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		421.00000	476,000	11.61	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		67.00000	56,000	11.61	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			7.59940	7.51090			0.00	0	1,390
CHF / R On 13/06/2011 Foreign Exchange Future			7.70970	7.61900			0.00	0	0
Total CHF / R Future							0.00	0	1,390
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		321.00000	382,000	13.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		60.00000	33,000	13.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		284.00000	339,000	13.64	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		73.00000	40,000	13.64	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		361.00000	426,000	14.28	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		50.00000	27,000	14.28	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		594.00000	670,000	14.39	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		75.00000	60,000	14.39	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		557.00000	630,000	14.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		88.00000	70,000	14.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		633.00000	712,000	14.41	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		64.00000	52,000	14.41	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	1,390
RAIN	On	14/03/2011	Foreign Exchange Future			14,164.59000	14,035.10000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			14,356.32000	14,222.03000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		4,351.00000	5,646,000	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		4,351.00000	5,646,000	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		4,351.00000	5,646,000	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		7,220.00000	8,563,000		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		7,220.00000	8,563,000		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		7,220.00000	8,563,000		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			1.08550	1.07590				0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Future			1.10180	1.09190				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		352.00000	421,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		93.00000	66,000	13.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		116.00000	150,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		357.00000	295,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		771.00000	865,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		12.00000	10,000	14.00		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		602.00000	670,000	13.46		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		183.00000	152,000	13.46		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		344.00000	386,000	14.07		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		425.00000	368,000	14.07		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		982.00000	1,066,000	13.30		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		63.00000	48,000	13.30		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								104,502,842.60	13,455	396,350
Total Options								0.00	0	206,996
Grand Total:								104,502,842.60	13,455	603,346