



Currency Derivatives Daily MTM Report

Daily summary for: 18/03/2011

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 Future			7.07090	7.16000			315,857,103.00	44,670	376,594
\$ / R	On	19/09/2011	Foreign Exchange Future			7.17400	7.26470			358,700.00	50	54,471
\$ / R	On	19/12/2011	Foreign Exchange Future			7.27290	7.36510			0.00	0	2,082
\$ / R	On	19/03/2012	Foreign Exchange Future			7.38250	7.47610			0.00	0	277
Total \$ / R Future										316,215,803.00	44,720	433,424
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		111.00000	97,000	16.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		401.00000	476,000	16.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		100.00000	88,000	17.27	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		440.00000	517,000	17.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		123.00000	107,000	16.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		363.00000	436,000	16.71	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		510.00000	442,000	15.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		50.00000	71,000	15.29	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		225.00000	287,000	15.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		185.00000	158,000	15.61	0.00	0	2,190
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		150.00000	193,000	14.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		260.00000	214,000	14.79	107,000.00	500	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		879.00000	965,000	20.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		39.00000	36,000	20.02	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		696.00000	780,000	18.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		56.00000	51,000	18.92	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		257.00000	322,000	15.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		167.00000	143,000	15.89	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		150.00000	130,000	16.16	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		290.00000	359,000	16.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		171.00000	223,000	15.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		231.00000	194,000	15.06	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		130.00000	170,000	14.86	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		290.00000	241,000	14.86	0.00	0	150
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		120.00000	111,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		905.00000	987,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		113.00000	106,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		948.00000	1,032,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		126.00000	118,000	18.73	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		861.00000	944,000	18.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		694.00000	773,000	17.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		159.00000	147,000	17.93	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		260.00000	237,000	16.33	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		395.00000	463,000	16.33	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		585.00000	527,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		120.00000	153,000	15.33	0.00	0	10,000

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	6.90	Call		516.00000	463,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		151.00000	189,000	15.33	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		429.00000	499,000	16.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		244.00000	223,000	16.53	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		538.00000	612,000	17.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		203.00000	186,000	17.13	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		659.00000	596,000	15.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		94.00000	122,000	15.34	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		396.00000	363,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		381.00000	440,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		377.00000	346,000	15.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		412.00000	473,000	15.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		420.00000	382,000	15.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		355.00000	409,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		694.00000	641,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		254.00000	295,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		664.00000	613,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		274.00000	317,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		725.00000	669,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		235.00000	273,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		716.00000	661,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		240.00000	279,000	15.45	0.00	0	1,000
Total \$ / R Option										107,000.00	500	60,640
Total \$ / R										316,322,803.00	45,220	494,064
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.07090	7.16000			127,276.20	18	280

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			7.17400	7.26470			0.00	0	0
Total \$ / R MAXI Future									127,276.20	18	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		25,992.00000	21,394,000	14.79	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		14,992.00000	19,304,000	14.79	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		23,132.00000	19,361,000	15.06	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		17,132.00000	22,271,000	15.06	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		29,044.00000	24,100,000	14.86	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		13,044.00000	17,010,000	14.86	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		13,584.00000	11,758,000	16.44	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		32,584.00000	39,668,000	16.44	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		39,366.00000	34,894,000	15.33	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		22,896.00000	27,494,000	15.33	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		36,625.00000	32,376,000	15.33	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		25,155.00000	29,976,000	15.33	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		42,238.00000	37,542,000	15.33	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		20,768.00000	25,142,000	15.33	0.00	0	0
Total \$ / R MAXI Option									0.00	0	60
Total \$ / R MAXI									127,276.20	18	340
£ / R	On 13/06/2011	Foreign Exchange Future			11.42120	11.53040			7,172,513.60	628	16,216
£ / R	On 19/09/2011	Foreign Exchange Future			11.57070	11.68110			0.00	0	17,746
£ / R	On 19/12/2011	Foreign Exchange Future			11.70990	11.82190			0.00	0	452
Total £ / R Future									7,172,513.60	628	34,414
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		202.00000	175,000	15.36	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		522.00000	604,000	15.36	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	11.90	Call		188.00000	163,000	15.50	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		558.00000	642,000	15.50	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		217.00000	188,000	15.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		487.00000	567,000	15.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		837.00000	752,000	14.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		57.00000	81,000	14.19	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		278.00000	333,000	14.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		358.00000	304,000	14.30	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		309.00000	265,000	14.57	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		329.00000	394,000	14.57	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		175.00000	152,000	15.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		595.00000	681,000	15.63	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		581.00000	515,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		400.00000	444,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		556.00000	491,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		425.00000	470,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		608.00000	540,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		377.00000	419,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		507.00000	450,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		476.00000	529,000	14.83	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		343.00000	305,000	15.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		762.00000	834,000	15.73	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		685.00000	623,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		513.00000	563,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		660.00000	600,000	14.66	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	11.70	Put		538.00000	590,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		710.00000	647,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		488.00000	537,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		467.00000	427,000	15.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		845.00000	917,000	15.50	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										7,172,513.60	628	35,184
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08730	0.09110			24,094.80	276	1,173
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08860	0.09250			7,088.00	80	80
Total ¥ / R Future										31,182.80	356	1,253
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		681.00000	439,000	18.49	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		71.00000	209,000	18.49	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		183.00000	121,000	22.07	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		573.00000	891,000	22.07	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,614.00000	1,243,000	18.23	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		4.00000	13,000	18.23	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,294.00000	975,000	17.10	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		44.00000	115,000	17.10	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		591.00000	434,000	19.78	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		341.00000	574,000	19.78	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,256.00000	1,869,000	16.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	9,000	16.82	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										31,182.80	356	1,253

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 Future			9.97860	10.01430			8,032,773.00	805	14,987
€ / R	On	19/09/2011	Foreign Exchange Future			10.10200	10.13940			0.00	0	14,009
€ / R	On	19/12/2011	Foreign Exchange Future			10.21570	10.25540			0.00	0	300
Total € / R Future										8,032,773.00	805	29,296
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		382.00000	360,000	13.55	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		168.00000	181,000	13.55	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		352.00000	331,000	13.56	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		188.00000	202,000	13.56	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		413.00000	390,000	13.55	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		149.00000	161,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		681.00000	657,000	13.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		192.00000	205,000	13.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		648.00000	625,000	13.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		209.00000	223,000	13.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		714.00000	690,000	13.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		175.00000	188,000	13.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		748.00000	725,000	14.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		293.00000	309,000	14.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		718.00000	696,000	14.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		313.00000	330,000	14.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		778.00000	755,000	14.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		273.00000	289,000	14.08	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										8,032,773.00	805	29,296

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAY On 18/03/2011 Foreign Exchange Future			7.03920	7.07560			0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Future							0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.85	Call		226.00000	189,000	8.43	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.85	Put		0.00000	0,000	8.43	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.90	Call		176.00000	139,000	8.43	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.90	Put		0.00000	0,000	8.43	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.80	Call		276.00000	239,000	8.43	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	8.43	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total ANY DAY EXPIRY CAAB \$							0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Future			9.95050	10.02660			0.00	0	0
Total ANY DAY EXPIRY CAAC € Future							0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.60	Call		427.00000	351,000	7.71	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.60	Put		0.00000	1,000	7.71	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.65	Call		377.00000	301,000	7.71	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.65	Put		0.00000	1,000	7.71	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.55	Call		477.00000	401,000	7.71	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.55	Put		0.00000	1,000	7.71	0.00	0	0
Total ANY DAY EXPIRY CAAC € Option							0.00	0	0
Total ANY DAY EXPIRY CAAC €							0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.95640	6.97550			0.00	0	13,535
AU\$ / R On 19/09/2011 Foreign Exchange Future			6.97360	6.99340			0.00	0	8,370
AU\$ / R On 19/12/2011 Foreign Exchange Future			6.99140	7.01230			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Future								0.00	0	21,905
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		378.00000	365,000	12.81		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		53.00000	59,000	12.81		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		337.00000	325,000	12.48		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		62.00000	69,000	12.48		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		421.00000	407,000	13.15		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		46.00000	51,000	13.15		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		457.00000	438,000	12.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		114.00000	114,000	12.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		419.00000	401,000	12.33		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		126.00000	127,000	12.33		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		496.00000	478,000	12.83		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		103.00000	104,000	12.83		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		502.00000	487,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		140.00000	146,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		469.00000	454,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		157.00000	163,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		536.00000	520,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		124.00000	129,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	21,905
CAD/ R On 13/06/2011 Foreign Exchange Future			7.16880	7.25010				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.25550	7.33930				0.00	0	0
Total CAD/ R Future								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	6.90	Call		407.00000	342,000	12.83		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		57.00000	73,000	12.83		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		367.00000	305,000	12.63		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		67.00000	86,000	12.63		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		448.00000	381,000	13.02		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		48.00000	62,000	13.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		288.00000	245,000	11.74		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		199.00000	240,000	11.74		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		260.00000	224,000	11.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		221.00000	269,000	11.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		317.00000	271,000	11.80		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		178.00000	216,000	11.80		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.81690	7.96720				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.93750	8.09090				0.00	0	0
Total CHF / R Future								0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		880.00000	752,000	16.60		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		13.00000	35,000	16.60		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		834.00000	707,000	16.47		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		17.00000	40,000	16.47		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		928.00000	797,000	16.73		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		11.00000	30,000	16.73		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		581.00000	496,000	15.05		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 19/09/2011 Foreign Exchange Option	7.65	Put		140.00000	209,000	15.05	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		549.00000	467,000	15.09	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		158.00000	230,000	15.09	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		616.00000	527,000	15.01	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		125.00000	190,000	15.01	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	900
RAIN On 13/06/2011 Foreign Exchange Future			14,234.75000	14,408.22000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Call		9,082.00000	7,348,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Put		0.00000	1,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13500.01	Call		9,082.00000	7,347,000		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		9,082.00000	7,348,000		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 13/06/2011 Foreign Exchange Future			1.07940	1.09220			0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.09890	1.11190			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		544.00000	467,000	14.31	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		122.00000	173,000	14.31	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		275.00000	236,000	15.48	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		353.00000	442,000	15.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		950.00000	841,000	14.01	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		28.00000	47,000	14.01	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		521.00000	473,000	15.33	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		402.00000	484,000	15.33	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		336.00000	307,000	16.38	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		717.00000	818,000	16.38	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		807.00000	729,000	14.51	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		188.00000	240,000	14.51	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							331,579,548.60	46,527	521,472
Total Options							107,000.00	500	61,470
Grand Total:							331,686,548.60	47,027	582,942