



Currency Derivatives Daily MTM Report

Daily summary for: 25/03/2011

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			6.92660	6.95150			91,943,688.40	13,274	383,228
\$ / R	On	19/09/2011	Foreign Exchange Future			7.02690	7.05190			2,318,877.00	330	55,370
\$ / R	On	19/12/2011	Foreign Exchange Future			7.12390	7.14970			106,858.50	15	2,157
\$ / R	On	19/03/2012	Foreign Exchange Future			7.22830	7.25540			0.00	0	638
Total \$ / R Future										94,369,423.90	13,619	441,393
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		62.00000	56,000	17.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		561.00000	579,000	17.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		55.00000	50,000	17.27	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		604.00000	623,000	17.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		69.00000	62,000	16.73	892,800.00	14,400	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		518.00000	535,000	16.73	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		341.00000	320,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		90.00000	93,000	14.52	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		356.00000	371,000	15.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		107.00000	98,000	15.64	39,200.00	400	1,790
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		248.00000	261,000	14.82	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		149.00000	138,000	14.82	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,070.00000	1,092,000	20.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		21.00000	19,000	20.00	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		879.00000	900,000	18.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		30.00000	27,000	18.91	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		394.00000	410,000	15.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		95.00000	87,000	15.91	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		85.00000	78,000	16.19	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		434.00000	451,000	16.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		283.00000	296,000	15.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		134.00000	123,000	15.10	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		216.00000	228,000	14.55	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		167.00000	155,000	14.55	0.00	0	150
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		476.00000	493,000	16.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		77.00000	70,000	16.46	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		0.00000	197,000	14.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		0.00000	174,000	14.28	17,400.00	100	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		0.00000	356,000	14.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	79,000	14.65	1,137,600.00	14,400	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		0.00000	223,000	14.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		0.00000	146,000	14.14	700,800.00	4,800	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		0.00000	167,000	14.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		0.00000	194,000	14.01	465,600.00	2,400	2,400
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		84.00000	79,000	18.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,082.00000	1,102,000	18.98	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	8.10	Call		80.00000	75,000	19.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,128.00000	1,148,000	19.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		89.00000	83,000	18.77	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,037.00000	1,056,000	18.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		860.00000	878,000	17.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		112.00000	105,000	17.93	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		184.00000	173,000	16.26	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		532.00000	546,000	16.26	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		431.00000	410,000	14.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		179.00000	183,000	14.64	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		372.00000	351,000	14.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		220.00000	224,000	14.61	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		570.00000	585,000	16.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		172.00000	162,000	16.47	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		691.00000	707,000	17.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		143.00000	134,000	17.10	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		495.00000	473,000	14.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		143.00000	146,000	14.66	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		299.00000	289,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		499.00000	515,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		284.00000	274,000	15.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		534.00000	550,000	15.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		315.00000	305,000	15.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		465.00000	481,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		550.00000	533,000	15.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		331.00000	341,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		524.00000	507,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		355.00000	365,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		577.00000	560,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		308.00000	318,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		569.00000	552,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		314.00000	324,000	15.22	0.00	0	1,000
Total \$ / R Option										3,253,400.00	36,500	91,040
Total \$ / R										97,622,823.90	50,119	532,433
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.92660	6.95150			0.00	0	280
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.02690	7.05190			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		14,946.00000	13,796,000	14.82	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		24,796.00000	26,136,000	14.82	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		13,356.00000	12,296,000	15.10	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		28,206.00000	29,636,000	15.10	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		16,721.00000	15,476,000	14.55	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		21,571.00000	22,816,000	14.55	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		7,652.00000	6,961,000	16.46	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		47,502.00000	49,301,000	16.46	0.00	0	60
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		27,442.00000	25,999,000	15.00	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		32,252.00000	33,309,000	15.00	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		25,648.00000	24,273,000	15.21	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		35,458.00000	36,583,000	15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		29,368.00000	27,856,000	14.79	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		29,178.00000	30,166,000	14.79	0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	340
£ / R	On	13/06/2011	Foreign Exchange Future			11.12780	11.25070			58,087,116.00	5,220	21,437
£ / R	On	19/09/2011	Foreign Exchange Future			11.27070	11.39470			225,414.00	20	17,766
£ / R	On	19/12/2011	Foreign Exchange Future			11.40610	11.53220			0.00	0	452
Total £ / R Future										58,312,530.00	5,240	39,655
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		106.00000	81,000	14.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		705.00000	803,000	14.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		97.00000	74,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		746.00000	846,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		115.00000	89,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		664.00000	761,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		600.00000	505,000	13.50	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		99.00000	127,000	13.50	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		406.00000	486,000	14.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		207.00000	164,000	14.12	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		176.00000	138,000	14.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		475.00000	560,000	14.33	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		89.00000	68,000	15.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		788.00000	890,000	15.19	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		415.00000	361,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		520.00000	590,000	14.71	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	11.55	Call		396.00000	344,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		551.00000	623,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		434.00000	378,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		489.00000	557,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		361.00000	313,000	15.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		616.00000	692,000	15.01	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		239.00000	205,000	15.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		944.00000	1,034,000	15.91	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		533.00000	480,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		651.00000	724,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		515.00000	463,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		683.00000	757,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		552.00000	497,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		620.00000	691,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		361.00000	324,000	15.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,029.00000	1,118,000	15.96	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										58,312,530.00	5,240	40,425
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08600			1,793.40	21	1,173
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08670	0.08730			0.00	0	70
Total ¥ / R Future										1,793.40	21	1,243
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		328.00000	293,000	17.12	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		228.00000	253,000	17.12	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		73.00000	61,000	20.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		973.00000	1,021,000	20.85	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,111.00000	1,053,000	16.89	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		11.00000	13,000	16.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		837.00000	790,000	15.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		107.00000	120,000	15.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		332.00000	309,000	18.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		602.00000	639,000	18.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,738.00000	1,678,000	15.73	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	15.73	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,793.40	21	1,243
€ / R	On	13/06/2011	Foreign Exchange Future			9.78400	9.85270			1,937,232.00	198	15,722
€ / R	On	19/09/2011	Foreign Exchange Future			9.90290	9.97140			9,902.90	1	14,010
€ / R	On	19/12/2011	Foreign Exchange Future			10.01340	10.08400			0.00	0	300
Total € / R Future										1,947,134.90	199	30,032
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		264.00000	231,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		211.00000	247,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		239.00000	211,000	13.24	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		236.00000	277,000	13.24	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		292.00000	256,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		189.00000	222,000	13.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		551.00000	509,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		230.00000	256,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		521.00000	481,000	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		250.00000	278,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		582.00000	539,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		211.00000	236,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		618.00000	582,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		334.00000	369,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		590.00000	556,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		356.00000	393,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		646.00000	610,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		312.00000	347,000	13.78	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										1,947,134.90	199	30,032
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.05910	7.02080			0.00	0	13,335
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.07520	7.03650			0.00	0	8,570
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.09340	7.05510			0.00	0	0
Total AU\$ / R Future										0.00	0	21,905
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		411.00000	434,000	11.46	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		40.00000	25,000	11.46	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		368.00000	390,000	11.30	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		47.00000	31,000	11.30	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		455.00000	478,000	11.62	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		34.00000	19,000	11.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		486.00000	492,000	11.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		100.00000	67,000	11.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		446.00000	453,000	11.22	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		110.00000	78,000	11.22		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		526.00000	532,000	11.37		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		90.00000	57,000	11.37		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		550.00000	539,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		145.00000	96,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		495.00000	502,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		140.00000	109,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		584.00000	576,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		129.00000	83,000	11.00		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			7.08920	7.11780				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.17450	7.20290				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		295.00000	271,000	12.15		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		77.00000	82,000	12.15		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		259.00000	236,000	11.96		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		91.00000	97,000	11.96		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		333.00000	308,000	12.35		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		65.00000	69,000	12.35		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		209.00000	195,000	11.47		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		256.00000	271,000	11.47		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		190.00000	176,000	11.60		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		287.00000	302,000	11.60		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	19/09/2011	Foreign Exchange Option	7.20	Call		230.00000	215,000	11.34	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		227.00000	241,000	11.34	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			7.57440	7.69190			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.69050	7.80940			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		637.00000	535,000	16.19	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		45.00000	61,000	16.19	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		594.00000	494,000	16.02	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		52.00000	70,000	16.02	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		680.00000	577,000	16.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		38.00000	53,000	16.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		414.00000	346,000	15.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		255.00000	306,000	15.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		387.00000	322,000	15.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		278.00000	332,000	15.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		442.00000	371,000	15.23	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		233.00000	281,000	15.23	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			13,945.86000	14,028.74000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		5,287.00000	4,459,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,287.00000	4,459,000		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		5,288.00000	4,459,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1.00000	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			1.05890	1.06220			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.07810	1.08080			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		341.00000	318,000	13.77	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		219.00000	229,000	13.77	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		159.00000	146,000	15.35	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		537.00000	557,000	15.35	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		681.00000	649,000	13.13	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		59.00000	60,000	13.13	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		370.00000	354,000	15.03	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		562.00000	573,000	15.03	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		234.00000	225,000	16.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		926.00000	944,000	16.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		591.00000	567,000	13.89	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		283.00000	286,000	13.89	0.00	0	0
Total YUAN/R Option										0.00	0	0
Total YUAN/R										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							154,630,882.20	19,079	535,408
Total Options							3,253,400.00	36,500	91,870
Grand Total:							157,884,282.20	55,579	627,278