



Currency Derivatives Daily MTM Report

Daily summary for: 31/03/2011

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			6.83020	6.88260			251,494,794.20	36,821	407,777
\$ / R	On	19/09/2011	Foreign Exchange Future			6.92970	6.98340			3,693,530.10	533	100,055
\$ / R	On	19/12/2011	Foreign Exchange Future			7.02690	7.08160			4,925,856.90	701	3,072
\$ / R	On	19/03/2012	Foreign Exchange Future			7.13130	7.18450			0.00	0	638
Total \$ / R Future										260,114,181.20	38,055	511,542
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		44.00000	34,000	16.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		611.00000	654,000	16.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		39.00000	30,000	17.15	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		656.00000	700,000	17.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		49.00000	39,000	16.63	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		566.00000	609,000	16.63	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		284.00000	245,000	14.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		101.00000	115,000	14.17	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		396.00000	434,000	15.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		79.00000	64,000	15.59	0.00	0	1,790
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		282.00000	315,000	14.80	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		115.00000	95,000	14.80	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,131.00000	1,180,000	19.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		14.00000	10,000	19.76	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		937.00000	985,000	18.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		20.00000	15,000	18.72	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		437.00000	477,000	15.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		70.00000	57,000	15.85	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		62.00000	50,000	16.11	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		479.00000	520,000	16.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		319.00000	353,000	15.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		102.00000	83,000	15.06	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		247.00000	278,000	14.54	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		130.00000	108,000	14.54	756,000.00	7,000	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		522.00000	564,000	16.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		55.00000	44,000	16.37	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		214.00000	243,000	14.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		147.00000	123,000	14.28	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		318.00000	278,000	14.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		85.00000	98,000	14.30	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		192.00000	159,000	13.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		159.00000	179,000	13.76	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		183.00000	210,000	14.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		166.00000	140,000	14.02	0.00	0	2,650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		73.00000	67,000	19.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,140.00000	1,187,000	19.56	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		69.00000	63,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,186.00000	1,233,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		77.00000	70,000	19.35	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,094.00000	1,140,000	19.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		914.00000	958,000	18.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		97.00000	88,000	18.48	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		160.00000	145,000	16.75	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		577.00000	615,000	16.75	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		381.00000	344,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		198.00000	214,000	14.60	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		326.00000	291,000	14.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		243.00000	261,000	14.58	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		616.00000	656,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		149.00000	136,000	16.97	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		740.00000	782,000	17.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		123.00000	112,000	17.62	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		442.00000	403,000	14.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		159.00000	173,000	14.62	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		271.00000	250,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		539.00000	573,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		258.00000	238,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		576.00000	611,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		286.00000	264,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		504.00000	537,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		506.00000	473,000	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		358.00000	378,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		481.00000	449,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		383.00000	404,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		531.00000	498,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		333.00000	353,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		524.00000	491,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		340.00000	360,000	15.21	0.00	0	1,000
Total \$ / R Option										756,000.00	7,000	110,470
Total \$ / R										260,870,181.20	45,055	622,012
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.83020		6.88260				122,943.60	18	280
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.92970		6.98340				0.00	0	0
Total \$ / R MAXI Future										122,943.60	18	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		11,482.00000	9,505,000	14.80		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		28,222.00000	31,485,000	14.80		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		10,154.00000	8,345,000	15.06		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		31,894.00000	35,325,000	15.06		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		12,984.00000	10,825,000	14.54		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		24,724.00000	27,805,000	14.54		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		5,542.00000	4,389,000	16.37		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		52,282.00000	56,369,000	16.37		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		24,011.00000	21,925,000	15.45		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		35,671.00000	38,955,000	15.45		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		22,399.00000	20,442,000	15.67		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		39,059.00000	42,472,000	15.67		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		25,749.00000	23,525,000	15.23	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		32,409.00000	35,555,000	15.23	0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										122,943.60	18	340
£ / R	On	13/06/2011	Foreign Exchange Future			10.93620	11.04310			1,542,004.20	141	26,701
£ / R	On	19/09/2011	Foreign Exchange Future			11.07580	11.18530			55,379.00	5	29,945
£ / R	On	19/12/2011	Foreign Exchange Future			11.20930	11.32090			56,046.50	5	452
Total £ / R Future										1,653,429.70	151	57,098
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		62.00000	45,000	15.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		869.00000	959,000	15.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		57.00000	41,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		914.00000	1,005,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		68.00000	49,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		825.00000	913,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		435.00000	357,000	12.97	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		142.00000	171,000	12.97	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		537.00000	611,000	14.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		130.00000	97,000	14.09	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		108.00000	80,000	14.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		615.00000	694,000	14.33	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		52.00000	37,000	15.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		959.00000	1,051,000	15.30	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		318.00000	278,000	14.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		633.00000	702,000	14.87	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		303.00000	265,000	14.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		668.00000	739,000	14.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		334.00000	293,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		599.00000	667,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		274.00000	240,000	15.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		739.00000	814,000	15.18	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		177.00000	154,000	16.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,092.00000	1,178,000	16.10	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		441.00000	397,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		770.00000	838,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		425.00000	383,000	15.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		804.00000	874,000	15.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		458.00000	413,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		737.00000	804,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		295.00000	264,000	16.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,174.00000	1,255,000	16.22	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										1,653,429.70	151	57,868
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08240	0.08290			0.00	0	1,273
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08370	0.08420			0.00	0	16,271
Total ¥ / R Future										0.00	0	17,544
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		175.00000	154,000	17.54	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		385.00000	414,000	17.54	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		32.00000	27,000	21.44	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		1,242.00000	1,287,000	21.44	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		814.00000	767,000	16.24	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		24.00000	27,000	16.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		603.00000	569,000	15.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		183.00000	199,000	15.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		225.00000	210,000	19.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		805.00000	840,000	19.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,430.00000	1,380,000	14.33	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		10.00000	10,000	14.33	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	17,544
€ / R	On	13/06/2011	Foreign Exchange Future			9.67480	9.68600			4,237,562.40	438	15,919
€ / R	On	19/09/2011	Foreign Exchange Future			9.79160	9.80470			0.00	0	50,917
€ / R	On	19/12/2011	Foreign Exchange Future			9.90130	9.91660			0.00	0	300
Total € / R Future										4,237,562.40	438	67,136
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		177.00000	166,000	12.77	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		291.00000	291,000	12.77	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		160.00000	150,000	12.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		324.00000	325,000	12.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		195.00000	184,000	12.57	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		259.00000	259,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		440.00000	426,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		285.00000	284,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		413.00000	399,000	13.18	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	9.70	Put		308.00000	307,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		468.00000	453,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		263.00000	261,000	13.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		518.00000	502,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		401.00000	401,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		493.00000	477,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		426.00000	426,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		544.00000	528,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		377.00000	377,000	13.47	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										4,237,562.40	438	67,136
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00140	7.03460			0.00	0	13,275
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.01780	7.05070			0.00	0	8,570
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.03610	7.07210			0.00	0	0
Total AU\$ / R Future										0.00	0	21,845
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		410.00000	380,000	11.28	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		25.00000	29,000	11.28	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		367.00000	337,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		32.00000	36,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		455.00000	423,000	11.45	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		20.00000	22,000	11.45	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		470.00000	443,000	11.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		69.00000	75,000	11.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		432.00000	405,000	11.15	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		81.00000	87,000	11.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		510.00000	482,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		59.00000	64,000	11.30	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		520.00000	493,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		98.00000	107,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		485.00000	458,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		113.00000	122,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		558.00000	529,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		86.00000	93,000	11.00	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	21,845
CAD/ R On 13/06/2011 Foreign Exchange Future			7.00960	7.07840			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.09340	7.16420			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		256.00000	205,000	11.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		78.00000	95,000	11.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		221.00000	173,000	11.24	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		93.00000	113,000	11.24	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		293.00000	239,000	11.69	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		65.00000	79,000	11.69	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		187.00000	158,000	11.60	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		273.00000	315,000	11.60	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		169.00000	143,000	11.74	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		305.00000	350,000	11.74	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		206.00000	175,000	11.47	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		242.00000	282,000	11.47	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			7.47020	7.45960			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.58440	7.57430			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		437.00000	444,000	15.94	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		77.00000	74,000	15.94	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		399.00000	405,000	15.75	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		89.00000	85,000	15.75	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		477.00000	484,000	16.13	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		67.00000	64,000	16.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		284.00000	288,000	15.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		360.00000	354,000	15.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		265.00000	268,000	15.44	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		391.00000	384,000	15.44	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		305.00000	309,000	15.22	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		331.00000	325,000	15.22	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			13,735.36000	13,795.89000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		2,959.00000	2,354,000		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		2,959.00000	2,354,000		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		2,959.00000	2,354,000		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			1.04660	1.05240			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06670	1.07140			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		274.00000	243,000	13.79	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		250.00000	277,000	13.79	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		121.00000	105,000	15.55	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		597.00000	639,000	15.55	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		589.00000	539,000	12.85	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		65.00000	73,000	12.85	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		327.00000	309,000	15.40	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		613.00000	642,000	15.40	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		207.00000	195,000	16.70	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		993.00000	1,028,000	16.70	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		527.00000	500,000	14.18	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		313.00000	333,000	14.18	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							266,128,116.90	38,662	676,345
Total Options							756,000.00	7,000	111,300
Grand Total:							266,884,116.90	45,662	787,645