



Currency Derivatives Daily MTM Report

Daily summary for: 05/04/2011

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			6.79560	6.76420			22,364,319.60	3,291	409,803
\$ / R	On	19/09/2011	Foreign Exchange Future			6.89550	6.86330			965,370.00	140	109,099
\$ / R	On	19/12/2011	Foreign Exchange Future			6.99250	6.95950			790,152.50	113	8,544
\$ / R	On	19/03/2012	Foreign Exchange Future			7.09670	7.06410			0.00	0	638
Total \$ / R Future										24,119,842.10	3,544	528,084
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		21.00000	22,000	16.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		707.00000	676,000	16.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		18.00000	19,000	16.28	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		754.00000	723,000	16.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		25.00000	26,000	15.87	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		661.00000	630,000	15.87	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		196.00000	213,000	13.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		132.00000	117,000	13.74	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		481.00000	451,000	15.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		45.00000	47,000	15.06	0.00	0	1,790
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		357.00000	329,000	14.45	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		71.00000	75,000	14.45	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,240.00000	1,208,000	18.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		4.00000	4,000	18.32	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,044.00000	1,012,000	17.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		8.00000	8,000	17.51	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		525.00000	495,000	15.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		39.00000	41,000	15.26	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		33.00000	35,000	15.47	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		569.00000	539,000	15.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		397.00000	369,000	14.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		61.00000	65,000	14.65	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		318.00000	291,000	14.24	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		82.00000	87,000	14.24	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		615.00000	584,000	15.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		29.00000	30,000	15.67	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		281.00000	255,000	14.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		95.00000	101,000	14.04	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		226.00000	245,000	13.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		112.00000	99,000	13.90	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		127.00000	136,000	13.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		213.00000	190,000	13.63	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		246.00000	221,000	13.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		110.00000	117,000	13.84	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		331.00000	354,000	14.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		67.00000	58,000	14.37	0.00	0	100

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	8.05	Call		57.00000	58,000	19.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,244.00000	1,213,000	19.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		54.00000	55,000	19.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,291.00000	1,260,000	19.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		60.00000	62,000	19.32	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,197.00000	1,167,000	19.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,012.00000	983,000	18.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		75.00000	78,000	18.45	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		126.00000	131,000	16.71	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		663.00000	636,000	16.71	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		302.00000	319,000	14.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		239.00000	224,000	14.55	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		257.00000	268,000	14.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		294.00000	273,000	14.53	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		705.00000	677,000	16.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		118.00000	122,000	16.93	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		834.00000	805,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		97.00000	100,000	17.58	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		357.00000	376,000	14.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		194.00000	181,000	14.56	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		226.00000	234,000	16.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		617.00000	592,000	16.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		214.00000	222,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		655.00000	630,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		239.00000	247,000	15.92	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	7.30	Put		580.00000	555,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		433.00000	447,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		405.00000	386,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		413.00000	424,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		435.00000	413,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		457.00000	471,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		379.00000	360,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		450.00000	464,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		386.00000	367,000	15.07	0.00	0	1,000
Total \$ / R Option										0.00	0	110,570
Total \$ / R										24,119,842.10	3,544	638,654
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.79560	6.76420			0.00	0	280
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.89550	6.86330			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		7,083.00000	7,511,000	14.45	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		35,663.00000	32,951,000	14.45	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		6,098.00000	6,451,000	14.65	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		39,678.00000	36,891,000	14.65	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		8,218.00000	8,733,000	14.24	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		31,798.00000	29,173,000	14.24	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		2,859.00000	2,983,000	15.67	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		61,439.00000	58,423,000	15.67	0.00	0	60
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		19,184.00000	19,978,000	15.40	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		42,854.00000	40,428,000	15.40	0.00	0	0

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 Option	7.15	Call		17,852.00000	18,581,000	15.62	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Put		46,522.00000	44,031,000	15.62	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Call		20,627.00000	21,491,000	15.18	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Put		39,297.00000	36,941,000	15.18	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			11.04580	10.90570			11,156,258.00	1,010	26,963
£ / R On 19/09/2011 Foreign Exchange Future			11.18610	11.04440			0.00	0	29,955
£ / R On 19/12/2011 Foreign Exchange Future			11.31840	11.17510			0.00	0	456
Total £ / R Future							11,156,258.00	1,010	57,374
£ / R On 13/06/2011 Foreign Exchange Option	11.85	Call		37.00000	50,000	14.66	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.85	Put		981.00000	854,000	14.66	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.90	Call		34.00000	45,000	14.79	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.90	Put		1,028.00000	899,000	14.79	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.80	Call		41.00000	55,000	14.53	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.80	Put		935.00000	809,000	14.53	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	10.75	Call		327.00000	418,000	12.78	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	10.75	Put		171.00000	122,000	12.78	0.00	0	10
£ / R On 13/06/2011 Foreign Exchange Option	11.45	Put		628.00000	515,000	13.63	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.45	Call		84.00000	111,000	13.63	0.00	0	10
£ / R On 13/06/2011 Foreign Exchange Option	11.55	Call		68.00000	91,000	13.88	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.55	Put		712.00000	595,000	13.88	0.00	0	100
£ / R On 13/06/2011 Foreign Exchange Option	11.95	Call		30.00000	41,000	14.92	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.95	Put		1,074.00000	945,000	14.92	0.00	0	100

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	11.50	Call		262.00000	308,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		718.00000	622,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		249.00000	293,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		755.00000	657,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		276.00000	324,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		682.00000	588,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		225.00000	265,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		831.00000	729,000	14.95	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		143.00000	170,000	15.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,199.00000	1,084,000	15.92	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		382.00000	433,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		857.00000	765,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		368.00000	417,000	15.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		893.00000	799,000	15.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		397.00000	449,000	15.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		822.00000	731,000	15.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		253.00000	289,000	16.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,278.00000	1,171,000	16.12	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										11,156,258.00	1,010	58,144
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08040	0.08060			804.00	10	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08170	0.08190			0.00	0	16,271
Total ¥ / R Future										804.00	10	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		103.00000	94,000	18.32	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	0.09	Put		543.00000	554,000	18.32	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		16.00000	13,000	21.64	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,456.00000	1,473,000	21.64	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		604.00000	584,000	15.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		44.00000	44,000	15.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		467.00000	455,000	16.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		277.00000	285,000	16.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		171.00000	166,000	20.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		981.00000	996,000	20.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,208.00000	1,188,000	14.52	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		18.00000	18,000	14.52	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										804.00	10	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.63550	9.61350			780,475.50	81	15,746
€ / R	On	19/09/2011	Foreign Exchange Future			9.75200	9.72960			0.00	0	50,917
€ / R	On	19/12/2011	Foreign Exchange Future			9.86000	9.83720			0.00	0	300
Total € / R Future										780,475.50	81	66,963
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		139.00000	138,000	12.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		326.00000	303,000	12.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		125.00000	123,000	12.61	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		362.00000	338,000	12.61	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		155.00000	155,000	12.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		292.00000	270,000	12.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		386.00000	397,000	13.12	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	9.65	Put		306.00000	295,000	13.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		361.00000	370,000	13.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		331.00000	318,000	13.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		413.00000	424,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		283.00000	272,000	13.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		468.00000	475,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		431.00000	415,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		444.00000	451,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		457.00000	441,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		492.00000	500,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		405.00000	390,000	13.48	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										780,475.50	81	66,963
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.96820	6.93910			0.00	0	13,275
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.98450	6.95510			0.00	0	8,570
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.00330	6.97310			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		324.00000	345,000	10.83	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		35.00000	27,000	10.83	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		283.00000	303,000	10.69	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		44.00000	35,000	10.69	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		366.00000	389,000	10.97	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		27.00000	21,000	10.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		394.00000	416,000	11.25	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	6.65	Put		89.00000	82,000	11.25		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		358.00000	379,000	11.18		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		103.00000	95,000	11.18		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		431.00000	454,000	11.32		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		76.00000	70,000	11.32		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		446.00000	467,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		123.00000	114,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		412.00000	433,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		139.00000	130,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		480.00000	502,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		107.00000	99,000	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			7.03220	6.98100				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.11690	7.06470				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		182.00000	214,000	11.42		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		101.00000	82,000	11.42		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		152.00000	181,000	11.20		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		121.00000	99,000	11.20		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		215.00000	250,000	11.64		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		84.00000	68,000	11.64		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		143.00000	159,000	11.32		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		328.00000	292,000	11.32		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	7.30	Call		129.00000	143,000	11.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		364.00000	326,000	11.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		159.00000	177,000	11.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		294.00000	260,000	11.18	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			7.36060	7.35900			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.47350	7.47160			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		354.00000	352,000	15.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		95.00000	91,000	15.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		318.00000	316,000	15.30	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		109.00000	105,000	15.30	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		391.00000	389,000	15.70	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		82.00000	78,000	15.70	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		239.00000	238,000	15.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		417.00000	415,000	15.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		222.00000	221,000	15.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		450.00000	448,000	15.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		257.00000	256,000	15.50	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		385.00000	383,000	15.50	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			13,658.86000	13,612.73000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future											0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,127.00000	1,589,000			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		1,127.00000	1,589,000			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		1,127.00000	1,589,000			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			1.04210	1.03760				0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06100	1.05640				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		199.00000	211,000	13.68		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		323.00000	290,000	13.68		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		83.00000	86,000	15.47		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		707.00000	665,000	15.47		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		465.00000	495,000	12.66		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		89.00000	74,000	12.66		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		267.00000	279,000	15.35		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		703.00000	669,000	15.35		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		166.00000	173,000	16.65		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,102.00000	1,063,000	16.65		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		440.00000	460,000	14.15		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		376.00000	350,000	14.15		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							36,057,379.60	4,645	692,364
Total Options							0.00	0	111,400
Grand Total:							36,057,379.60	4,645	803,764