



Currency Derivatives Daily MTM Report

Daily summary for: 11/04/2011

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			6.70080	6.70770			28,820,140.80	4,301	414,049
\$ / R	On	19/09/2011	Foreign Exchange Future			6.79990	6.80630			360,394.70	53	115,460
\$ / R	On	19/12/2011	Foreign Exchange Future			6.89660	6.90210			379,313.00	55	8,694
\$ / R	On	19/03/2012	Foreign Exchange Future			6.99790	7.00260			0.00	0	638
Total \$ / R Future										29,559,848.50	4,409	538,841
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		14.00000	12,000	16.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		756.00000	761,000	16.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		12.00000	10,000	16.58	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		804.00000	809,000	16.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		16.00000	14,000	16.14	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		708.00000	713,000	16.14	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		153.00000	145,000	13.06	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		145.00000	144,000	13.06	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		523.00000	527,000	15.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		31.00000	28,000	15.26	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		393.00000	396,000	14.60	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		51.00000	47,000	14.60	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,295.00000	1,301,000	18.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		3.00000	2,000	18.78	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,097.00000	1,103,000	17.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		5.00000	4,000	17.90	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		569.00000	573,000	15.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		27.00000	24,000	15.48	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		23.00000	20,000	15.70	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		615.00000	619,000	15.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		435.00000	439,000	14.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		43.00000	40,000	14.82	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		352.00000	354,000	14.38	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		60.00000	55,000	14.38	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		661.00000	666,000	15.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		19.00000	17,000	15.92	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		312.00000	314,000	14.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		70.00000	65,000	14.16	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		181.00000	173,000	13.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		123.00000	122,000	13.25	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		97.00000	91,000	13.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		239.00000	240,000	13.72	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		275.00000	276,000	13.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		83.00000	77,000	13.94	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		280.00000	272,000	13.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		72.00000	71,000	13.80	0.00	0	100

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	6.80	Put		205.00000	206,000	13.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		113.00000	107,000	13.50	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		174.00000	174,000	13.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		132.00000	125,000	13.28	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		51.00000	47,000	19.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,295.00000	1,297,000	19.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		48.00000	45,000	20.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,342.00000	1,345,000	20.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		54.00000	50,000	19.74	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,248.00000	1,250,000	19.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,061.00000	1,063,000	18.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		67.00000	63,000	18.84	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		112.00000	106,000	17.03	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		706.00000	706,000	17.03	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		268.00000	258,000	14.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		262.00000	258,000	14.33	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		231.00000	221,000	14.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		325.00000	321,000	14.78	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		749.00000	749,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		105.00000	99,000	17.26	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		880.00000	881,000	17.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		86.00000	81,000	17.94	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		320.00000	310,000	14.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		214.00000	210,000	14.38	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		206.00000	200,000	16.30	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	7.35	Put		654.00000	653,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		195.00000	189,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		693.00000	692,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		217.00000	211,000	16.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		615.00000	614,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		398.00000	392,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		431.00000	430,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		380.00000	374,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		463.00000	462,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		418.00000	412,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		401.00000	400,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		412.00000	406,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		409.00000	408,000	15.04	0.00	0	1,000
Total \$ / R Option										0.00	0	110,845
Total \$ / R										29,559,848.50	4,409	649,686
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.70080	6.70770			0.00	0	280
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.79990	6.80630			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		5,103.00000	4,690,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		39,333.00000	39,610,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		4,335.00000	3,964,000	14.82	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		43,565.00000	43,884,000	14.82	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		6,001.00000	5,545,000	14.38	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		35,231.00000	35,465,000	14.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		1,918.00000	1,710,000	15.92		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		66,148.00000	66,630,000	15.92		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		17,162.00000	16,301,000	15.68		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		46,532.00000	46,311,000	15.68		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		15,960.00000	15,130,000	15.91		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		50,330.00000	50,140,000	15.91		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		18,468.00000	17,575,000	15.46		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		42,838.00000	42,585,000	15.46		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			10.99000	10.98270				549,500.00	50	26,959
£ / R	On 19/09/2011	Foreign Exchange Future			11.13350	11.12470				12,803,525.00	1,150	30,055
£ / R	On 19/12/2011	Foreign Exchange Future			11.26940	11.25800				14,086,750.00	1,250	993
Total £ / R Future										27,439,775.00	2,450	58,007
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		39.00000	37,000	14.73		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		906.00000	897,000	14.73		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		35.00000	33,000	14.87		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		952.00000	943,000	14.87		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		43.00000	41,000	14.59		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		860.00000	851,000	14.59		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		367.00000	367,000	12.63		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		134.00000	127,000	12.63		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		557.00000	547,000	13.63		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		90.00000	87,000	13.63		0.00	0	10

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	11.55	Call		73.00000	70,000	13.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		640.00000	630,000	13.90	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		31.00000	30,000	15.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		998.00000	990,000	15.01	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		283.00000	280,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		658.00000	647,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		269.00000	266,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		694.00000	683,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		298.00000	295,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		623.00000	612,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		243.00000	240,000	14.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		768.00000	757,000	14.98	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		154.00000	151,000	15.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,129.00000	1,118,000	15.93	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		398.00000	398,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		790.00000	779,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		383.00000	383,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		825.00000	814,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		413.00000	414,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		755.00000	745,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		262.00000	261,000	15.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,204.00000	1,192,000	15.92	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										27,439,775.00	2,450	58,777
¥ / R	On	13/06/2011	Foreign Exchange Future			0.07910	0.07890			0.00	0	657

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 Future			0.08030	0.08010			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,928
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		63.00000	63,000	18.89	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		673.00000	653,000	18.89	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		6.00000	6,000	21.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,616.00000	1,596,000	21.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		457.00000	470,000	15.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		67.00000	60,000	15.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		374.00000	379,000	17.15	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		364.00000	349,000	17.15	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		132.00000	132,000	20.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		1,122.00000	1,102,000	20.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,039.00000	1,056,000	14.63	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		29.00000	26,000	14.63	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	16,928
€ / R	On	13/06/2011	Foreign Exchange Future			9.66940	9.66730			580,164.00	60	15,807
€ / R	On	19/09/2011	Foreign Exchange Future			9.78340	9.78050			17,610,120.00	1,800	51,067
€ / R	On	19/12/2011	Foreign Exchange Future			9.88930	9.88570			16,811,810.00	1,700	2,000
Total € / R Future										35,002,094.00	3,560	68,874
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		144.00000	137,000	12.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		277.00000	268,000	12.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		128.00000	121,000	12.25	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		311.00000	302,000	12.25	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	9.75	Call		162.00000	154,000	11.93	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		245.00000	235,000	11.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		412.00000	409,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		282.00000	276,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		386.00000	383,000	13.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		306.00000	300,000	13.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		440.00000	437,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		260.00000	254,000	13.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		487.00000	486,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		401.00000	397,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		463.00000	461,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		427.00000	422,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		513.00000	512,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		377.00000	373,000	13.47	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										35,002,094.00	3,560	68,874
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.01230	7.01120			0.00	0	13,468
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.02810	7.02590			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.04560	7.04190			0.00	0	0
Total AU\$ / R Future										0.00	0	22,288
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		383.00000	382,000	11.18	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		22.00000	20,000	11.18	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		339.00000	338,000	10.98	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		28.00000	26,000	10.98	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 13/06/2011 Foreign Exchange Option	6.60	Call		427.00000	427,000	11.38		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		16.00000	15,000	11.38		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		447.00000	447,000	11.32		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		71.00000	69,000	11.32		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		409.00000	409,000	11.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		83.00000	81,000	11.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		487.00000	487,000	11.42		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		61.00000	59,000	11.42		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		494.00000	496,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		102.00000	100,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		459.00000	460,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		117.00000	114,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		531.00000	532,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		89.00000	86,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	22,288
CAD/ R On 13/06/2011 Foreign Exchange Future			7.00960	7.00430				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.09420	7.08770				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		188.00000	186,000	10.72		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		84.00000	76,000	10.72		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		155.00000	153,000	10.46		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		101.00000	93,000	10.46		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		223.00000	222,000	10.98		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	6.85	Put		69.00000	62,000	10.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		150.00000	147,000	11.38		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		312.00000	303,000	11.38		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		135.00000	132,000	11.52		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		347.00000	338,000	11.52		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		167.00000	164,000	11.23		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		279.00000	270,000	11.23		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			7.37620	7.36350				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.48760	7.47470				0.00	0	0
Total CHF / R Future								0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		347.00000	354,000	15.28		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		84.00000	78,000	15.28		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		311.00000	316,000	15.04		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		98.00000	90,000	15.04		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		386.00000	392,000	15.53		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		73.00000	66,000	15.53		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		235.00000	238,000	15.60		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		410.00000	400,000	15.60		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		219.00000	221,000	15.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		444.00000	433,000	15.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		253.00000	256,000	15.48		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		378.00000	368,000	15.48		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	900
RAIN	On	13/06/2011	Foreign Exchange Future			13,575.38000	13,575.96000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		760.00000	754,000			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		760.00000	754,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	0,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		760.00000	754,000			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			1.02750	1.02900				0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.04680	1.04860				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		155.00000	143,000	13.88		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		365.00000	368,000	13.88		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		60.00000	53,000	15.70		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		770.00000	778,000	15.70		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		393.00000	377,000	12.58		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		103.00000	102,000	12.58		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		239.00000	225,000	15.51		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		753.00000	757,000	15.51		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		147.00000	137,000	16.84		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 19/09/2011 Foreign Exchange Option	1.15	Put		1,161.00000	1,169,000	16.84		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		398.00000	380,000	14.24		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		412.00000	412,000	14.24		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								92,001,717.50	10,419	706,118
Total Options								0.00	0	111,675
Grand Total:								92,001,717.50	10,419	817,793