



Currency Derivatives Daily MTM Report

Daily summary for: 20/04/2011

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			6.83150	6.88840			83,344,300.00	12,200	407,617
\$ / R	On	19/09/2011	Foreign Exchange Future			6.92980	6.98920			9,500,755.80	1,371	111,920
\$ / R	On	19/12/2011	Foreign Exchange Future			7.02670	7.08720			1,405,340.00	200	12,031
\$ / R	On	19/03/2012	Foreign Exchange Future			7.13030	7.19100			6,445,791.20	904	1,240
Total \$ / R Future										100,696,187.00	14,675	532,808
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		21.00000	17,000	16.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		583.00000	636,000	16.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		17.00000	14,000	16.50	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		629.00000	683,000	16.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		25.00000	20,000	16.04	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		537.00000	589,000	16.04	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		260.00000	221,000	14.05	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		72.00000	90,000	14.05	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		361.00000	410,000	15.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		49.00000	41,000	15.12	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		245.00000	288,000	14.43	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		83.00000	69,000	14.43	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,115.00000	1,172,000	18.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		3.00000	3,000	18.79	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		918.00000	974,000	17.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		6.00000	5,000	17.88	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		404.00000	453,000	15.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		42.00000	34,000	15.35	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		35.00000	29,000	15.58	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		447.00000	498,000	15.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		282.00000	327,000	14.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		70.00000	58,000	14.66	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		210.00000	250,000	14.20	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		98.00000	81,000	14.20	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		491.00000	543,000	15.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		29.00000	24,000	15.81	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		177.00000	215,000	13.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		115.00000	96,000	13.97	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		297.00000	255,000	14.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		59.00000	74,000	14.23	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		162.00000	133,000	13.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		124.00000	152,000	13.51	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		147.00000	182,000	13.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		135.00000	113,000	13.74	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		419.00000	371,000	14.77	1,113,000.00	3,000	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		31.00000	40,000	14.77	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		104.00000	128,000	13.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		192.00000	159,000	13.69	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		87.00000	108,000	13.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		225.00000	189,000	13.87	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		61.00000	57,000	19.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,122.00000	1,177,000	19.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		57.00000	54,000	20.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,168.00000	1,224,000	20.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		65.00000	60,000	19.59	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,076.00000	1,130,000	19.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		894.00000	946,000	18.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		83.00000	76,000	18.67	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		143.00000	130,000	16.85	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		554.00000	600,000	16.85	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		367.00000	329,000	14.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		178.00000	199,000	14.63	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		310.00000	275,000	14.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		221.00000	245,000	14.58	49,000.00	200	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		594.00000	642,000	17.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		133.00000	122,000	17.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		719.00000	769,000	17.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		108.00000	99,000	17.76	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		430.00000	389,000	14.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		141.00000	159,000	14.69	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		255.00000	238,000	16.17	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		518.00000	561,000	16.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		241.00000	226,000	16.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		554.00000	599,000	16.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		270.00000	252,000	16.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		483.00000	525,000	16.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		0.00000	213,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		0.00000	490,000	14.90	2,903,250.00	5,925	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		494.00000	460,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		339.00000	366,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		468.00000	436,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		363.00000	392,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		520.00000	485,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		315.00000	341,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		512.00000	478,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		321.00000	348,000	15.21	0.00	0	1,000
Total \$ / R Option										4,065,250.00	9,125	120,020
Total \$ / R										104,761,437.00	23,800	652,828
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.83150	6.88840			0.00	0	284
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.92980	6.98920			0.00	0	0
Total \$ / R MAXI Future										0.00	0	284
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		8,274.00000	6,850,000	14.43	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		24,434.00000	28,700,000	14.43	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		6,982.00000	5,768,000	14.66	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		28,142.00000	32,618,000	14.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		9,778.00000	8,119,000	14.20		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		20,938.00000	24,969,000	14.20		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		2,921.00000	2,402,000	15.81		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		49,081.00000	54,252,000	15.81		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		22,257.00000	20,268,000	15.49		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		33,337.00000	37,288,000	15.49		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		20,640.00000	18,803,000	15.72		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		36,720.00000	40,823,000	15.72		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		24,008.00000	21,857,000	15.26		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		30,088.00000	33,877,000	15.26		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	344
£ / R	On 13/06/2011	Foreign Exchange Future			11.20440	11.23660				5,602,200.00	500	26,487
£ / R	On 19/09/2011	Foreign Exchange Future			11.35000	11.38430				454,000.00	40	29,925
£ / R	On 19/12/2011	Foreign Exchange Future			11.49020	11.52420				0.00	0	993
Total £ / R Future										6,056,200.00	540	57,405
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		60.00000	54,000	14.58		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		673.00000	700,000	14.58		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		53.00000	48,000	14.72		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		716.00000	744,000	14.72		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		67.00000	60,000	14.43		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		630.00000	656,000	14.43		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		547.00000	520,000	13.23		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		60.00000	66,000	13.23		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	11.45	Put		356.00000	377,000	13.41	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		143.00000	131,000	13.41	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		115.00000	105,000	13.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		428.00000	451,000	13.70	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		48.00000	43,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		761.00000	789,000	14.87	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		368.00000	351,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		484.00000	501,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		350.00000	334,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		516.00000	534,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		387.00000	370,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		453.00000	470,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		316.00000	301,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		582.00000	601,000	14.69	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		199.00000	190,000	15.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		915.00000	940,000	15.69	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		491.00000	475,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		617.00000	635,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		473.00000	457,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		649.00000	667,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		510.00000	494,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		586.00000	604,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		324.00000	313,000	15.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,000.00000	1,023,000	15.65	0.00	0	250
Total £ / R Option										0.00	0	770

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										6,056,200.00	540	58,175
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08290	0.08350			829.00	10	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08410	0.08480			0.00	0	16,271
Total ¥ / R Future										829.00	10	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		152.00000	132,000	17.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		302.00000	342,000	17.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		19.00000	16,000	21.66	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,169.00000	1,226,000	21.66	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		857.00000	799,000	15.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		7.00000	9,000	15.36	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		633.00000	585,000	16.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		153.00000	175,000	16.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		225.00000	206,000	19.63	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		745.00000	796,000	19.63	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,487.00000	1,418,000	14.94	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	8,000	14.94	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										829.00	10	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.90040	9.84690			6,088,746.00	615	16,888
€ / R	On	19/09/2011	Foreign Exchange Future			10.01350	9.96260			500,675.00	50	51,077
€ / R	On	19/12/2011	Foreign Exchange Future			10.12060	10.06940			0.00	0	2,000
Total € / R Future										6,589,421.00	665	69,965
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		206.00000	239,000	12.19	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		159.00000	139,000	12.19	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	9.85	Call		179.00000	209,000	12.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		182.00000	159,000	12.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		235.00000	270,000	12.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		138.00000	120,000	12.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		512.00000	550,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		199.00000	187,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		481.00000	518,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		218.00000	205,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		544.00000	583,000	13.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		181.00000	170,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		584.00000	620,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		315.00000	299,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		556.00000	591,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		337.00000	320,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		613.00000	649,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		294.00000	278,000	13.60	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										6,589,421.00	665	69,965
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.24860	7.18980			3,624,300.00	500	12,696
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.26230	7.20600			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.27920	7.22380			0.00	0	150
Total AU\$ / R Future										3,624,300.00	500	21,666
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		546.00000	602,000	11.46	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		6.00000	3,000	11.46	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	6.70	Call		498.00000	553,000	11.31		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		8.00000	4,000	11.31		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		594.00000	651,000	11.60		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		4.00000	2,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		593.00000	643,000	11.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		37.00000	31,000	11.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		551.00000	599,000	11.50		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		45.00000	37,000	11.50		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		637.00000	687,000	11.66		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		31.00000	25,000	11.66		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		649.00000	695,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		75.00000	66,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		594.00000	655,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		70.00000	76,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		689.00000	736,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		65.00000	57,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								3,624,300.00	500	21,666
CAD/ R On 13/06/2011 Foreign Exchange Future			7.15470	7.18660				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.23870	7.27270				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		322.00000	294,000	11.89		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		35.00000	39,000	11.89		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		281.00000	254,000	11.62		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	6.95	Put		44.00000	49,000	11.62	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		364.00000	336,000	12.16	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		27.00000	31,000	12.16	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		221.00000	208,000	11.45	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		198.00000	219,000	11.45	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		199.00000	188,000	11.59	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		226.00000	249,000	11.59	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		249.00000	234,000	11.54	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		176.00000	195,000	11.54	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			7.66050	7.67380			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.77420	7.78930			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		600.00000	582,000	15.55	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		26.00000	22,000	15.55	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		555.00000	537,000	15.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		31.00000	27,000	15.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		646.00000	628,000	15.73	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		22.00000	18,000	15.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		378.00000	358,000	14.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		239.00000	234,000	14.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		351.00000	332,000	14.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		262.00000	258,000	14.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		406.00000	385,000	14.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		217.00000	211,000	14.65	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			13,914.23000	13,938.42000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,384.00000	4,142,000		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		4,384.00000	4,142,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		4,384.00000	4,142,000		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			1.04870	1.05670			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06810	1.07620			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		249.00000	212,000	13.55	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		182.00000	225,000	13.55	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		90.00000	76,000	15.41	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		523.00000	589,000	15.41	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		599.00000	532,000	12.79	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		32.00000	45,000	12.79	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		313.00000	285,000	15.27	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	1.10	Put		551.00000	604,000	15.27	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		189.00000	173,000	16.63	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		927.00000	992,000	16.63	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		525.00000	481,000	14.06	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		263.00000	300,000	14.06	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							116,966,937.00	16,390	699,946
Total Options							4,065,250.00	9,125	120,850
Grand Total:							121,032,187.00	25,515	820,796