



Currency Derivatives Daily MTM Report

Daily summary for: 21/04/2011

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			6.76250	6.83150			238,391,650.00	35,252	405,662
\$ / R	On	19/09/2011	Foreign Exchange Future			6.86140	6.92980			48,160,166.60	7,019	118,389
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95920	7.02670			6,646,036.00	955	13,026
\$ / R	On	19/03/2012	Foreign Exchange Future			7.06270	7.13030			0.00	0	1,240
Total \$ / R Future										293,197,852.60	43,226	538,317
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		17.00000	11,000	16.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		636.00000	699,000	16.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		14.00000	10,000	16.61	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		683.00000	748,000	16.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		20.00000	14,000	16.13	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		589.00000	652,000	16.13	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		221.00000	169,000	13.26	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		90.00000	107,000	13.26	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		410.00000	467,000	15.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		41.00000	29,000	15.18	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		288.00000	337,000	14.47	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		69.00000	49,000	14.47	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,172.00000	1,240,000	18.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		3.00000	2,000	18.98	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		974.00000	1,041,000	18.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		5.00000	3,000	18.03	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		453.00000	512,000	15.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		34.00000	24,000	15.42	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		29.00000	20,000	15.66	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		498.00000	558,000	15.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		327.00000	379,000	14.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		58.00000	41,000	14.71	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		250.00000	297,000	14.23	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		81.00000	59,000	14.23	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		543.00000	605,000	15.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		24.00000	17,000	15.89	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		215.00000	259,000	13.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		96.00000	71,000	13.99	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		255.00000	201,000	13.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		74.00000	89,000	13.47	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		133.00000	100,000	13.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		152.00000	188,000	13.52	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		182.00000	223,000	13.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		113.00000	85,000	13.76	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		371.00000	310,000	14.12	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		40.00000	48,000	14.12	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		128.00000	157,000	13.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		159.00000	119,000	13.28	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		108.00000	128,000	13.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		189.00000	140,000	13.05	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		57.00000	49,000	20.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,177.00000	1,238,000	20.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		54.00000	46,000	20.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,224.00000	1,285,000	20.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		60.00000	52,000	19.77	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,130.00000	1,191,000	19.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		946.00000	1,005,000	18.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		76.00000	66,000	18.85	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		130.00000	113,000	17.01	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		600.00000	652,000	17.01	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		329.00000	286,000	14.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		199.00000	225,000	14.50	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		275.00000	241,000	14.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		245.00000	280,000	14.71	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		642.00000	694,000	17.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		122.00000	105,000	17.24	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		769.00000	825,000	17.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		99.00000	86,000	17.93	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		389.00000	342,000	14.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		159.00000	181,000	14.53	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		238.00000	215,000	16.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		561.00000	606,000	16.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		226.00000	204,000	16.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		599.00000	645,000	16.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		252.00000	228,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		525.00000	569,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		213.00000	236,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		490.00000	445,000	14.83	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		460.00000	419,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		366.00000	392,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		436.00000	399,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		392.00000	422,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		485.00000	443,000	15.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		341.00000	366,000	15.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		478.00000	436,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		348.00000	373,000	15.09	0.00	0	1,000
Total \$ / R Option										0.00	0	120,020
Total \$ / R										293,197,852.60	43,226	658,337
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.76250	6.83150			0.00	0	284
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.86140	6.92980			0.00	0	0
Total \$ / R MAXI Future										0.00	0	284
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		6,850.00000	4,948,000	14.47	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		28,700.00000	33,698,000	14.47	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		5,768.00000	4,125,000	14.71	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		32,618.00000	37,875,000	14.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		8,119.00000	5,928,000	14.23	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		24,969.00000	29,678,000	14.23	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		2,402.00000	1,651,000	15.89	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		54,252.00000	60,401,000	15.89	0.00	0	60
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		20,268.00000	17,657,000	15.63	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		37,288.00000	41,517,000	15.63	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		18,803.00000	16,361,000	15.86	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		40,823.00000	45,221,000	15.86	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		21,857.00000	19,069,000	15.40	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		33,877.00000	37,929,000	15.40	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			11.19450	11.20440			131,669,709.00	11,762	21,919
£ / R	On	19/09/2011	Foreign Exchange Future			11.34230	11.35000			2,835,575.00	250	29,925
£ / R	On	19/12/2011	Foreign Exchange Future			11.48530	11.49020			0.00	0	993
Total £ / R Future										134,505,284.00	12,012	52,837
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		54.00000	50,000	14.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		700.00000	706,000	14.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		48.00000	45,000	14.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		744.00000	751,000	14.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		60.00000	56,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		656.00000	662,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		520.00000	511,000	13.25	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		66.00000	67,000	13.25	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		377.00000	380,000	13.35	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		131.00000	124,000	13.35	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		105.00000	99,000	13.64	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		451.00000	455,000	13.64	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		43.00000	40,000	14.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		789.00000	796,000	14.81	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		351.00000	345,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		501.00000	503,000	14.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		334.00000	327,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		534.00000	535,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		370.00000	363,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		470.00000	471,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		301.00000	295,000	14.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		601.00000	603,000	14.64	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		190.00000	185,000	15.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		940.00000	943,000	15.63	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		475.00000	470,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		635.00000	635,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		457.00000	453,000	14.70	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		667.00000	668,000	14.70	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		494.00000	489,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		604.00000	604,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		313.00000	309,000	15.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,023.00000	1,024,000	15.62	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										134,505,284.00	12,012	53,607
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08280	0.08290			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08400	0.08410			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		132.00000	133,000	17.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		342.00000	353,000	17.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		16.00000	15,000	21.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,226.00000	1,235,000	21.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		799.00000	793,000	16.72	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		9.00000	13,000	16.72	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		585.00000	578,000	16.23	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		175.00000	178,000	16.23	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		206.00000	202,000	19.67	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		796.00000	802,000	19.67	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,418.00000	1,407,000	14.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	7,000	14.62	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.84230	9.90040			127,949.90	13	16,889
€ / R	On	19/09/2011	Foreign Exchange Future			9.95760	10.01350			0.00	0	51,077
€ / R	On	19/12/2011	Foreign Exchange Future			10.06740	10.12060			0.00	0	2,000
Total € / R Future										127,949.90	13	69,966
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		239.00000	200,000	11.92	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		139.00000	158,000	11.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		209.00000	173,000	11.79	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		159.00000	181,000	11.79	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		270.00000	229,000	12.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		120.00000	137,000	12.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		550.00000	509,000	13.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		187.00000	201,000	13.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		518.00000	478,000	13.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		205.00000	220,000	13.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		583.00000	542,000	13.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		170.00000	184,000	13.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		620.00000	585,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		299.00000	318,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		591.00000	557,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		320.00000	340,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		649.00000	614,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		278.00000	297,000	13.58	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										127,949.90	13	69,966
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.22090	7.24860			3,610,450.00	500	12,696
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23720	7.26230			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.25870	7.27920			0.00	0	150
Total AU\$ / R Future										3,610,450.00	500	21,666
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		602.00000	574,000	11.47	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		3.00000	3,000	11.47	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		553.00000	526,000	11.30	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		4.00000	5,000	11.30	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		651.00000	623,000	11.63	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		2.00000	2,000	11.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		643.00000	620,000	11.55	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		31.00000	33,000	11.55	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		599.00000	576,000	11.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		37.00000	39,000	11.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		687.00000	664,000	11.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		25.00000	27,000	11.63	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		695.00000	677,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		66.00000	68,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		655.00000	622,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		76.00000	63,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		736.00000	718,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		57.00000	59,000	12.00	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							3,610,450.00	500	21,666
CAD/ R On 13/06/2011 Foreign Exchange Future			7.10330	7.15470			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.18850	7.23870			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		294.00000	251,000	11.58	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		39.00000	48,000	11.58	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		254.00000	213,000	11.30	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		49.00000	60,000	11.30	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		336.00000	291,000	11.86	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		31.00000	38,000	11.86	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		208.00000	181,000	11.38	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		219.00000	243,000	11.38	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		188.00000	163,000	11.53	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		249.00000	275,000	11.53	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		234.00000	202,000	11.24	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		195.00000	214,000	11.24	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			7.66420	7.66050			0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.77970	7.77420			0.00	0	0
Total CHF / R Future							0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		582.00000	584,000	15.51	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		22.00000	20,000	15.51	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		537.00000	539,000	15.33	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		27.00000	25,000	15.33	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		628.00000	630,000	15.70	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		18.00000	16,000	15.70	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		358.00000	357,000	14.54	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		234.00000	227,000	14.54	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		332.00000	331,000	14.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		258.00000	251,000	14.57	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		385.00000	385,000	14.51	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		211.00000	205,000	14.51	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			13,839.48000	13,914.23000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,142.00000	3,395,000		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		4,142.00000	3,395,000		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		4,142.00000	3,395,000		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			1.04330	1.04870			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06290	1.06810			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		212.00000	182,000	13.47	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		225.00000	249,000	13.47	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		76.00000	63,000	15.41	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		589.00000	630,000	15.41	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		532.00000	482,000	12.45	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		45.00000	49,000	12.45	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		285.00000	266,000	15.37	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		604.00000	637,000	15.37		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		173.00000	161,000	16.75		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		992.00000	1,032,000	16.75		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		481.00000	450,000	14.10		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		300.00000	321,000	14.10		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								431,441,536.50	55,751	700,888
Total Options								0.00	0	120,850
Grand Total:								431,441,536.50	55,751	821,738