

Currency Derivatives Daily MTM Report

Daily summary for: 16/03/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			7.06410	7.05740			58,964,042.70	8,347	390,895
\$ / R	On	19/09/2011			7.16630	7.16020			716,630.00	100	55,011
\$ / R	On	19/12/2011			7.26480	7.25920			0.00	0	2,082
\$ / R	On	19/03/2012			7.37240	7.36880			0.00	0	277
Total \$ / R Future									59,680,672.70	8,447	448,265
\$ / R	On	13/06/2011	7.45	Call		89.00000	88,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		482.00000	474,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		81.00000	80,000	16.48	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		524.00000	516,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		98.00000	97,000	15.93	0.00	0	0
\$ / R	On	13/06/2011	7.40	Put		441.00000	433,000	15.93	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		429.00000	432,000	14.69	0.00	0	0
\$ / R	On	13/06/2011	6.70	Put		72.00000	68,000	14.69	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		291.00000	283,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		148.00000	147,000	14.83	0.00	0	2,190
\$ / R	On	13/06/2011	7.05	Put		195.00000	188,000	14.01	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		202.00000	202,000	14.01	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		976.00000	968,000	19.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		33.00000	32,000	19.22	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		789.00000	781,000	18.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		46.00000	45,000	18.13	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		327.00000	319,000	15.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		134.00000	133,000	15.11	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		121.00000	120,000	15.38	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		364.00000	356,000	15.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		225.00000	218,000	14.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		182.00000	182,000	14.28	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		172.00000	165,000	14.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		229.00000	229,000	14.11	0.00	0	150
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		103.00000	104,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		993.00000	988,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		98.00000	98,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,038.00000	1,032,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		109.00000	110,000	18.22	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		949.00000	944,000	18.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		777.00000	772,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		137.00000	138,000	17.42	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		225.00000	225,000	15.81	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		465.00000	459,000	15.81	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		513.00000	514,000	14.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		153.00000	148,000	14.83	0.00	0	10,000

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	6.90	Call		449.00000	449,000	14.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		189.00000	183,000	14.83	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		501.00000	495,000	16.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		211.00000	211,000	16.01	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		615.00000	609,000	16.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		175.00000	175,000	16.61	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		582.00000	584,000	14.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		122.00000	118,000	14.84	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		353.00000	350,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		444.00000	435,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		335.00000	333,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		476.00000	468,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		371.00000	368,000	15.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		412.00000	403,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		631.00000	626,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		298.00000	290,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		603.00000	598,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		320.00000	312,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		660.00000	655,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		277.00000	269,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		652.00000	647,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		283.00000	275,000	15.13	0.00	0	1,000
Total \$ / R Option										0.00	0	57,640
Total \$ / R										59,680,672.70	8,447	505,905
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				7.06410	7.05740			240,179.40	34	280

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 Future			7.16630	7.16020			0.00	0	0
Total \$ / R MAXI Future									240,179.40	34	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		20,187.00000	20,187,000	14.01	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		19,447.00000	18,777,000	14.01	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		18,207.00000	18,182,000	14.28	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		22,467.00000	21,772,000	14.28	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		22,871.00000	22,911,000	14.11	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		17,131.00000	16,501,000	14.11	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		10,883.00000	10,790,000	15.66	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		40,143.00000	39,380,000	15.66	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		33,596.00000	33,588,000	14.81	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		27,576.00000	26,958,000	14.81	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		31,097.00000	31,079,000	14.81	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		30,077.00000	29,449,000	14.81	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		36,226.00000	36,230,000	14.82	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		25,206.00000	24,600,000	14.82	0.00	0	0
Total \$ / R MAXI Option									0.00	0	60
Total \$ / R MAXI									240,179.40	34	340
£ / R	On 13/06/2011	Foreign Exchange Future			11.33080	11.32000			6,957,111.20	614	16,730
£ / R	On 19/09/2011	Foreign Exchange Future			11.47850	11.46850			11,478.50	1	17,756
£ / R	On 19/12/2011	Foreign Exchange Future			11.61790	11.60760			4,647,160.00	400	452
Total £ / R Future									11,615,749.70	1,015	34,938
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		130.00000	138,000	14.73	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		660.00000	657,000	14.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		120.00000	128,000	14.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		700.00000	697,000	14.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		141.00000	150,000	14.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		621.00000	619,000	14.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		663.00000	671,000	13.49	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		93.00000	90,000	13.49	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		377.00000	374,000	13.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		247.00000	255,000	13.87	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		211.00000	220,000	14.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		441.00000	439,000	14.08	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		110.00000	118,000	14.94	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		740.00000	737,000	14.94	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		456.00000	466,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		488.00000	488,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		436.00000	446,000	14.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		518.00000	518,000	14.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		477.00000	487,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		459.00000	459,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		398.00000	408,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		580.00000	580,000	14.83	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		263.00000	274,000	15.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		895.00000	896,000	15.67	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		569.00000	581,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		611.00000	613,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		549.00000	561,000	14.82	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	11.70	Put		641.00000	643,000	14.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		589.00000	601,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		581.00000	583,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		384.00000	397,000	15.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		976.00000	979,000	15.62	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										11,615,749.70	1,015	35,708
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08770	0.08730			0.00	0	1,033
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08910	0.08860			0.00	0	0
Total ¥ / R Future										0.00	0	1,033
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		388.00000	432,000	16.28	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		158.00000	162,000	16.28	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		82.00000	101,000	19.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		852.00000	831,000	19.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,236.00000	1,278,000	16.93	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		6.00000	8,000	16.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		933.00000	1,000,000	16.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		73.00000	90,000	16.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		363.00000	425,000	18.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		503.00000	515,000	18.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,868.00000	1,919,000	17.07	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	9,000	17.07	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,033

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			9.83250	9.83960			501,457.50	51	15,065
€ / R	On	19/09/2011	Foreign Exchange Future			9.95460	9.96140			0.00	0	14,009
€ / R	On	19/12/2011	Foreign Exchange Future			10.06790	10.07460			0.00	0	300
Total € / R Future										501,457.50	51	29,374
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		273.00000	270,000	13.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		233.00000	238,000	13.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		249.00000	246,000	13.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		259.00000	264,000	13.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		300.00000	296,000	13.10	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		210.00000	214,000	13.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		564.00000	555,000	13.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		253.00000	250,000	13.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		534.00000	526,000	13.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		273.00000	271,000	13.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		594.00000	586,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		233.00000	231,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		637.00000	627,000	13.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		362.00000	359,000	13.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		609.00000	600,000	13.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		384.00000	382,000	13.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		665.00000	656,000	13.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		340.00000	338,000	13.92	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										501,457.50	51	29,374

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAY On 18/03/2011 Foreign Exchange Future			6.97560	6.96790			0.00	0	524,280
Total ANY DAY EXPIRY CAAB \$ Future							0.00	0	524,280
ANY DAY On 18/03/2011 Foreign Exchange Option	6.85	Call		122.00000	127,000	14.01	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.85	Put		4.00000	1,000	14.01	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.90	Call		79.00000	81,000	14.00	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.90	Put		11.00000	5,000	14.00	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.80	Call		169.00000	176,000	14.03	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.80	Put		1.00000	0,000	14.03	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total ANY DAY EXPIRY CAAB \$							0.00	0	524,280
ANY DAY On 18/03/2011 Foreign Exchange Future			9.84520	9.85160			0.00	0	7,857
Total ANY DAY EXPIRY CAAC € Future							0.00	0	7,857
ANY DAY On 18/03/2011 Foreign Exchange Option	9.60	Call		254.00000	246,000	16.11	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.60	Put		2.00000	1,000	16.11	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.65	Call		206.00000	197,000	15.95	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.65	Put		4.00000	2,000	15.95	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.55	Call		303.00000	295,000	16.28	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.55	Put		1.00000	0,000	16.28	0.00	0	0
Total ANY DAY EXPIRY CAAC € Option							0.00	0	0
Total ANY DAY EXPIRY CAAC €							0.00	0	7,857
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.91960	6.90780			864,950.00	125	13,485
AU\$ / R On 19/09/2011 Foreign Exchange Future			6.93700	6.92810			0.00	0	8,470
Total AU\$ / R Future							864,950.00	125	21,955

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	6.65	Call		318.00000	333,000	12.29		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		60.00000	63,000	12.29		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		278.00000	293,000	11.93		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		70.00000	73,000	11.93		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		359.00000	374,000	12.64		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		51.00000	54,000	12.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		402.00000	414,000	12.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		124.00000	127,000	12.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		365.00000	377,000	12.34		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		137.00000	140,000	12.34		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		440.00000	452,000	12.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		112.00000	115,000	12.81		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								864,950.00	125	21,955
CAD/ R On 13/06/2011 Foreign Exchange Future			7.15060	7.15500				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.23680	7.24240				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		344.00000	329,000	12.72		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		89.00000	78,000	12.72		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		308.00000	293,000	12.54		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		103.00000	92,000	12.54		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		381.00000	367,000	12.91		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		76.00000	66,000	12.91		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		237.00000	227,000	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 19/09/2011 Foreign Exchange Option	7.25	Put		245.00000	240,000	11.30		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		217.00000	207,000	11.43		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		275.00000	270,000	11.43		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		263.00000	253,000	11.36		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		221.00000	216,000	11.36		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			7.72170	7.69770				0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Future			7.84060	7.81680				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		635.00000	656,000	14.82		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		37.00000	34,000	14.82		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		593.00000	612,000	14.74		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		45.00000	40,000	14.74		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		679.00000	700,000	14.90		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		31.00000	28,000	14.90		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		406.00000	418,000	14.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		239.00000	227,000	14.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		380.00000	391,000	14.23		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		263.00000	250,000	14.23		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		434.00000	446,000	14.09		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		217.00000	205,000	14.09		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future			14,139.21000	14,127.58000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		6,276.00000	6,392,000		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		6,276.00000	6,392,000		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		6,276.00000	6,392,000		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			1.07780	1.07620			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.09700	1.09560			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		441.00000	445,000	13.59	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		179.00000	167,000	13.59	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		217.00000	218,000	14.75	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		455.00000	440,000	14.75	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		812.00000	822,000	13.34	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		50.00000	44,000	13.34	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		448.00000	450,000	14.84	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		492.00000	480,000	14.84	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		287.00000	288,000	15.91	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		831.00000	818,000	15.91	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		700.00000	704,000	13.99	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	1.05	Put		244.00000	234,000	13.99	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							72,903,009.30	9,672	1,067,982
Total Options							0.00	0	58,470
Grand Total:							72,903,009.30	9,672	1,126,452