



Currency Derivatives Daily MTM Report

Daily summary for: 23/03/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			7.02330	6.99100			59,662,933.50	8,495	377,152
\$ / R	On	19/09/2011	Foreign Exchange Future			7.12570	7.09250			1,653,162.40	232	54,971
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22630	7.19140			0.00	0	2,082
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33270	7.29770			0.00	0	277
Total \$ / R Future										61,316,095.90	8,727	434,482
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		72.00000	76,000	16.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		531.00000	503,000	16.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		65.00000	68,000	16.96	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		574.00000	545,000	16.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		80.00000	84,000	16.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		489.00000	461,000	16.40	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		374.00000	396,000	14.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		83.00000	73,000	14.84	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		331.00000	306,000	15.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		122.00000	129,000	15.29	0.00	0	2,190
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		228.00000	206,000	14.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		169.00000	179,000	14.45	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,034.00000	1,003,000	19.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		25.00000	26,000	19.76	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		845.00000	815,000	18.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		36.00000	38,000	18.64	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		369.00000	343,000	15.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		110.00000	116,000	15.56	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		99.00000	104,000	15.84	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		408.00000	381,000	15.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		261.00000	238,000	14.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		152.00000	161,000	14.73	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		197.00000	177,000	14.17	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		188.00000	200,000	14.17	0.00	0	150
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		90.00000	95,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,048.00000	1,019,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		86.00000	90,000	18.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,094.00000	1,064,000	18.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		95.00000	100,000	18.49	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,003.00000	974,000	18.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		828.00000	799,000	17.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		120.00000	125,000	17.65	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		197.00000	206,000	15.99	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		505.00000	480,000	15.99	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		460.00000	481,000	14.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		168.00000	155,000	14.84	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		399.00000	417,000	14.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		207.00000	191,000	14.80	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		543.00000	517,000	16.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		185.00000	193,000	16.20	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		661.00000	634,000	16.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		153.00000	160,000	16.82	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		526.00000	549,000	14.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		134.00000	123,000	14.87	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		318.00000	332,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		477.00000	456,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		302.00000	315,000	15.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		511.00000	489,000	15.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		335.00000	349,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		444.00000	423,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		576.00000	600,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		314.00000	303,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		549.00000	572,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		337.00000	325,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		604.00000	628,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		292.00000	281,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		596.00000	620,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		298.00000	287,000	15.23	0.00	0	1,000
Total \$ / R Option										0.00	0	60,640
Total \$ / R										61,316,095.90	8,727	495,122
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.02330	6.99100			0.00	0	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			7.12570	7.09250			0.00	0	0
Total \$ / R MAXI Future									0.00	0	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		16,901.00000	17,913,000	14.45	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		22,801.00000	20,583,000	14.45	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		15,168.00000	16,062,000	14.73	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		26,068.00000	23,732,000	14.73	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		18,827.00000	19,968,000	14.17	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		19,727.00000	17,638,000	14.17	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		8,868.00000	9,334,000	16.12	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		44,768.00000	42,004,000	16.12	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		29,357.00000	30,665,000	14.74	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		30,107.00000	28,095,000	14.74	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		27,454.00000	28,682,000	14.95	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		33,204.00000	31,112,000	14.95	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		31,787.00000	33,231,000	14.76	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		27,537.00000	25,661,000	14.76	0.00	0	0
Total \$ / R MAXI Option									0.00	0	60
Total \$ / R MAXI									0.00	0	340
£ / R	On 13/06/2011	Foreign Exchange Future			11.40840	11.43780			798,588.00	70	16,186
£ / R	On 19/09/2011	Foreign Exchange Future			11.55540	11.58440			0.00	0	17,746
£ / R	On 19/12/2011	Foreign Exchange Future			11.69620	11.72310			0.00	0	452
Total £ / R Future									798,588.00	70	34,384
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		167.00000	147,000	14.58	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		579.00000	589,000	14.58	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		155.00000	136,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		617.00000	628,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		180.00000	159,000	14.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		542.00000	551,000	14.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		763.00000	730,000	13.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		75.00000	72,000	13.79	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		313.00000	317,000	13.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		301.00000	275,000	13.66	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		261.00000	236,000	13.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		373.00000	378,000	13.89	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		143.00000	125,000	14.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		655.00000	667,000	14.81	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		514.00000	489,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		430.00000	434,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		489.00000	464,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		455.00000	459,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		539.00000	514,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		405.00000	409,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		445.00000	424,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		511.00000	519,000	14.47	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		298.00000	282,000	15.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		814.00000	827,000	15.35	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		626.00000	610,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		553.00000	564,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		602.00000	587,000	14.65	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		579.00000	591,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		650.00000	635,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		527.00000	539,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		426.00000	414,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		903.00000	918,000	15.46	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										798,588.00	70	35,154
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08690	0.08640			869.00	10	1,173
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08830	0.08770			0.00	0	70
Total ¥ / R Future										869.00	10	1,243
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		364.00000	383,000	17.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		224.00000	193,000	17.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		89.00000	89,000	20.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		949.00000	899,000	20.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,152.00000	1,199,000	17.14	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		12.00000	9,000	17.14	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		884.00000	919,000	15.42	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		114.00000	89,000	15.42	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		370.00000	376,000	18.26	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		600.00000	546,000	18.26	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,778.00000	1,837,000	16.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	7,000	16.28	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										869.00	10	1,243

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			9.92100	9.90690			4,266,030.00	430	15,574
€ / R	On	19/09/2011	Foreign Exchange Future			10.04280	10.02760			0.00	0	14,009
€ / R	On	19/12/2011	Foreign Exchange Future			10.15850	10.14010			0.00	0	300
Total € / R Future										4,266,030.00	430	29,883
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		299.00000	306,000	12.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		192.00000	185,000	12.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		272.00000	278,000	12.87	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		215.00000	207,000	12.87	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		328.00000	335,000	12.92	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		171.00000	164,000	12.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		592.00000	599,000	13.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		214.00000	206,000	13.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		561.00000	568,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		233.00000	225,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		625.00000	631,000	13.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		197.00000	188,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		661.00000	666,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		321.00000	308,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		632.00000	637,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		342.00000	329,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		690.00000	696,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		300.00000	288,000	13.54	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										4,266,030.00	430	29,883

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 Future			7.02290	6.99690			1,404,580.00	200	13,335
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.04000	7.01330			0.00	0	8,370
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.06010	7.03180			0.00	0	0
Total AU\$ / R Future							1,404,580.00	200	21,705
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		395.00000	414,000	12.73	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		48.00000	41,000	12.73	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		353.00000	371,000	12.36	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		56.00000	48,000	12.36	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		438.00000	458,000	13.10	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		41.00000	35,000	13.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		469.00000	489,000	12.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		106.00000	99,000	12.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		431.00000	449,000	12.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		118.00000	109,000	12.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		509.00000	529,000	13.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		96.00000	89,000	13.10	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		514.00000	554,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		132.00000	144,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		480.00000	499,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		148.00000	139,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		568.00000	589,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		136.00000	129,000	13.00	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							1,404,580.00	200	21,705

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 Future			7.12850	7.12480				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.21460	7.21060				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		301.00000	302,000	12.33		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		76.00000	74,000	12.33		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		264.00000	266,000	12.12		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		89.00000	88,000	12.12		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		339.00000	341,000	12.53		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		64.00000	63,000	12.53		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		212.00000	212,000	11.33		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		251.00000	247,000	11.33		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		193.00000	193,000	11.46		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		282.00000	278,000	11.46		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		233.00000	233,000	11.20		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		222.00000	218,000	11.20		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			7.76900	7.73830				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.88890	7.85670				0.00	0	0
Total CHF / R Future								0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		680.00000	706,000	16.69		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		42.00000	37,000	16.69		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		636.00000	662,000	16.54		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		48.00000	43,000	16.54		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	13/06/2011	Foreign Exchange Option	7.05	Call		724.00000	751,000	16.84	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		36.00000	32,000	16.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		443.00000	462,000	15.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		236.00000	223,000	15.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		415.00000	433,000	15.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		258.00000	244,000	15.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		473.00000	492,000	15.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		216.00000	203,000	15.13	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			14,158.63000	14,121.42000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		6,214.00000	6,586,000		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		6,214.00000	6,586,000		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		6,214.00000	6,586,000		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			1.07340	1.06940			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.09270	1.08830			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		388.00000	407,000	13.67	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 13/06/2011 Foreign Exchange Option	1.05	Put		194.00000	173,000	13.67	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		185.00000	192,000	14.94	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		491.00000	458,000	14.94	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		746.00000	778,000	13.43	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		52.00000	44,000	13.43	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		404.00000	420,000	14.83	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		521.00000	493,000	14.83	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		256.00000	266,000	15.96	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		873.00000	839,000	15.96	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		640.00000	666,000	13.94	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		257.00000	239,000	13.94	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							67,786,162.90	9,437	522,877
Total Options							0.00	0	61,470
Grand Total:							67,786,162.90	9,437	584,347