



Currency Derivatives Daily MTM Report

Daily summary for: 24/03/2011

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			6.95150	7.02330			123,750,603.00	17,802	390,053
\$ / R	On	19/09/2011	Foreign Exchange Future			7.05190	7.12570			2,432,905.50	345	55,050
\$ / R	On	19/12/2011	Foreign Exchange Future			7.14970	7.22630			428,982.00	60	2,142
\$ / R	On	19/03/2012	Foreign Exchange Future			7.25540	7.33270			2,619,199.40	361	638
Total \$ / R Future										129,231,689.90	18,568	447,883
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		76.00000	62,000	16.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		503.00000	561,000	16.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		68.00000	55,000	17.27	27,500.00	500	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		545.00000	604,000	17.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		84.00000	69,000	16.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		461.00000	518,000	16.72	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		396.00000	341,000	14.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		73.00000	90,000	14.74	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		306.00000	356,000	15.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		129.00000	107,000	15.63	0.00	0	2,190
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		206.00000	248,000	14.81	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		179.00000	149,000	14.81	819,500.00	5,500	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,003.00000	1,070,000	20.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		26.00000	21,000	20.00	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		815.00000	879,000	18.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		38.00000	30,000	18.91	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		343.00000	394,000	15.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		116.00000	95,000	15.90	47,500.00	500	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		104.00000	85,000	16.17	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		381.00000	434,000	16.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		238.00000	283,000	15.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		161.00000	134,000	15.08	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		177.00000	216,000	14.53	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		200.00000	167,000	14.53	0.00	0	150
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		0.00000	476,000	16.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	77,000	16.45	423,500.00	5,500	5,500
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		95.00000	84,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,019.00000	1,082,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		90.00000	80,000	19.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,064.00000	1,128,000	19.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		100.00000	89,000	18.80	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		974.00000	1,037,000	18.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		799.00000	860,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		125.00000	112,000	17.97	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		206.00000	184,000	16.32	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		480.00000	532,000	16.32	0.00	0	2,800

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	6.80	Call		481.00000	431,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		155.00000	179,000	14.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		417.00000	372,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		191.00000	220,000	14.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		517.00000	570,000	16.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		193.00000	172,000	16.52	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		634.00000	691,000	17.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		160.00000	143,000	17.14	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		549.00000	495,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		123.00000	143,000	14.86	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		332.00000	299,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		456.00000	499,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		315.00000	284,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		489.00000	534,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		349.00000	315,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		423.00000	465,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		600.00000	550,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		303.00000	331,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		572.00000	524,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		325.00000	355,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		628.00000	577,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		281.00000	308,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		620.00000	569,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		287.00000	314,000	15.20	0.00	0	1,000
Total \$ / R Option										1,318,000.00	12,000	72,140

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R							130,549,689.90	30,568	520,023
\$ / R MAXOn 13/06/2011 Foreign Exchange Future			6.95150	7.02330			0.00	0	280
\$ / R MAXOn 19/09/2011 Foreign Exchange Future			7.05190	7.12570			0.00	0	0
Total \$ / R MAXI Future							0.00	0	280
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		17,913.00000	14,946,000	14.81	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		20,583.00000	24,796,000	14.81	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		16,062.00000	13,356,000	15.08	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		23,732.00000	28,206,000	15.08	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		19,968.00000	16,721,000	14.53	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		17,638.00000	21,571,000	14.53	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Call		9,334.00000	7,652,000	16.45	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Put		42,004.00000	47,502,000	16.45	0.00	0	60
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Call		30,665.00000	27,442,000	15.07	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Put		28,095.00000	32,252,000	15.07	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Call		28,682.00000	25,648,000	15.28	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Put		31,112.00000	35,458,000	15.28	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Call		33,231.00000	29,368,000	14.87	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Put		25,661.00000	29,178,000	14.87	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			11.25070	11.40840			3,330,207.20	296	16,232
£ / R On 19/09/2011 Foreign Exchange Future			11.39470	11.55540			0.00	0	17,746
£ / R On 19/12/2011 Foreign Exchange Future			11.53220	11.69620			0.00	0	452
Total £ / R Future							3,330,207.20	296	34,430

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	11.85	Call		147.00000	106,000	14.76	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		589.00000	705,000	14.76	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		136.00000	97,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		628.00000	746,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		159.00000	115,000	14.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		551.00000	664,000	14.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		730.00000	600,000	13.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		72.00000	99,000	13.63	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		317.00000	406,000	13.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		275.00000	207,000	13.90	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		236.00000	176,000	14.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		378.00000	475,000	14.11	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		125.00000	89,000	14.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		667.00000	788,000	14.98	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		489.00000	415,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		434.00000	520,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		464.00000	396,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		459.00000	551,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		514.00000	434,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		409.00000	489,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		424.00000	361,000	14.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		519.00000	616,000	14.86	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		282.00000	239,000	15.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		827.00000	944,000	15.75	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		610.00000	533,000	14.85	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	11.65	Put		564.00000	651,000	14.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		587.00000	515,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		591.00000	683,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		635.00000	552,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		539.00000	620,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		414.00000	361,000	15.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		918.00000	1,029,000	15.75	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										3,330,207.20	296	35,200
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08600	0.08690			0.00	0	1,173
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08730	0.08830			0.00	0	70
Total ¥ / R Future										0.00	0	1,243
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		383.00000	328,000	17.13	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		193.00000	228,000	17.13	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		89.00000	73,000	20.94	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		899.00000	973,000	20.94	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,199.00000	1,111,000	16.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		9.00000	11,000	16.95	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		919.00000	837,000	15.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		89.00000	107,000	15.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		376.00000	332,000	18.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		546.00000	602,000	18.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,837.00000	1,738,000	15.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	8,000	15.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,243
€ / R	On	13/06/2011	Foreign Exchange Future			9.85270	9.92100			1,970,540.00	200	15,774
€ / R	On	19/09/2011	Foreign Exchange Future			9.97140	10.04280			0.00	0	14,009
€ / R	On	19/12/2011	Foreign Exchange Future			10.08400	10.15850			0.00	0	300
Total € / R Future										1,970,540.00	200	30,083
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		306.00000	264,000	12.84	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		185.00000	211,000	12.84	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		278.00000	239,000	12.82	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		207.00000	236,000	12.82	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		335.00000	292,000	12.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		164.00000	189,000	12.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		599.00000	551,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		206.00000	230,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		568.00000	521,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		225.00000	250,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		631.00000	582,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		188.00000	211,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		666.00000	618,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		308.00000	334,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		637.00000	590,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		329.00000	356,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		696.00000	646,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		288.00000	312,000	13.54	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Option							0.00	0	0
Total € / R							1,970,540.00	200	30,083
AU\$ / R On 13/06/2011 Foreign Exchange Future			7.02080	7.02290			0.00	0	13,335
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.03650	7.04000			1,407,300.00	200	8,570
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.05510	7.06010			0.00	0	0
Total AU\$ / R Future							1,407,300.00	200	21,905
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		414.00000	411,000	12.70	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		41.00000	40,000	12.70	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		371.00000	368,000	12.33	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		48.00000	47,000	12.33	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		458.00000	455,000	13.07	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		35.00000	34,000	13.07	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		489.00000	486,000	12.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		99.00000	100,000	12.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		449.00000	446,000	12.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		109.00000	110,000	12.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		529.00000	526,000	13.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		89.00000	90,000	13.11	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		554.00000	550,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		144.00000	145,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		499.00000	495,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		139.00000	140,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		589.00000	584,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		129.00000	129,000	13.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,407,300.00	200	21,905
CAD/ R On 13/06/2011 Foreign Exchange Future			7.11780	7.12850				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.20290	7.21460				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		302.00000	295,000	12.42		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		74.00000	77,000	12.42		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		266.00000	259,000	12.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		88.00000	91,000	12.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		341.00000	333,000	12.62		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		63.00000	65,000	12.62		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		212.00000	209,000	11.50		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		247.00000	256,000	11.50		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		193.00000	190,000	11.63		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		278.00000	287,000	11.63		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		233.00000	230,000	11.37		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		218.00000	227,000	11.37		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			7.69190	7.76900				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.80940	7.88890				0.00	0	0
Total CHF / R Future								0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		706.00000	637,000	16.48		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		37.00000	45,000	16.48		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	7.15	Call		662.00000	594,000	16.34	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		43.00000	52,000	16.34	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		751.00000	680,000	16.62	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		32.00000	38,000	16.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		462.00000	414,000	15.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		223.00000	255,000	15.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		433.00000	387,000	15.20	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		244.00000	278,000	15.20	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		492.00000	442,000	15.17	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		203.00000	233,000	15.17	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			14,028.74000	14,158.63000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		6,586.00000	5,287,000		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		6,586.00000	5,287,000		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		6,586.00000	5,288,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	1,000		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			1.06220	1.07340			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.08080	1.09270			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		407.00000	341,000	13.91		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		173.00000	219,000	13.91		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		192.00000	159,000	15.37		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		458.00000	537,000	15.37		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		778.00000	681,000	13.41		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		44.00000	59,000	13.41		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		420.00000	370,000	15.10		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		493.00000	562,000	15.10		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		266.00000	234,000	16.26		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		839.00000	926,000	16.26		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		666.00000	591,000	14.08		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		239.00000	283,000	14.08		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								135,939,737.10	19,264	536,724
Total Options								1,318,000.00	12,000	72,970
Grand Total:								137,257,737.10	31,264	609,694