



Currency Derivatives Daily MTM Report

Daily summary for: 30/03/2011

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			6.88260	6.93060			52,115,047.20	7,572	384,093
\$ / R	On	19/09/2011	Foreign Exchange Future			6.98340	7.03120			583,735,422.60	83,589	99,632
\$ / R	On	19/12/2011	Foreign Exchange Future			7.08160	7.12770			453,222.40	64	2,371
\$ / R	On	19/03/2012	Foreign Exchange Future			7.18450	7.23160			0.00	0	638
Total \$ / R Future										636,303,692.20	91,225	486,734
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		52.00000	44,000	17.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		571.00000	611,000	17.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		46.00000	39,000	17.32	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		615.00000	656,000	17.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		58.00000	49,000	16.76	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		527.00000	566,000	16.76	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		320.00000	284,000	14.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		89.00000	101,000	14.48	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		362.00000	396,000	15.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		93.00000	79,000	15.66	3,950.00	50	1,790
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		251.00000	282,000	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	13/06/2011	Foreign Exchange Option	7.05	Call		132.00000	115,000	14.82	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,086.00000	1,131,000	20.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		17.00000	14,000	20.09	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		893.00000	937,000	18.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		24.00000	20,000	18.98	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		401.00000	437,000	15.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		82.00000	70,000	15.93	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		73.00000	62,000	16.21	15,500.00	250	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		442.00000	479,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		287.00000	319,000	15.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		118.00000	102,000	15.10	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		218.00000	247,000	14.55	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		149.00000	130,000	14.55	1,583,400.00	12,180	12,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		484.00000	522,000	16.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		65.00000	55,000	16.49	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		187.00000	214,000	14.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		168.00000	147,000	14.27	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		356.00000	318,000	14.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		75.00000	85,000	14.60	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		222.00000	192,000	14.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		141.00000	159,000	14.11	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		163.00000	183,000	13.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		194.00000	166,000	13.99	41,500.00	250	2,650
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		78.00000	73,000	19.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,097.00000	1,140,000	19.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		74.00000	69,000	19.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,143.00000	1,186,000	19.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		83.00000	77,000	19.12	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,052.00000	1,094,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		873.00000	914,000	18.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		104.00000	97,000	18.26	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		172.00000	160,000	16.54	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		541.00000	577,000	16.54	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		412.00000	381,000	14.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		181.00000	198,000	14.80	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		354.00000	326,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		223.00000	243,000	14.81	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		580.00000	616,000	16.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		161.00000	149,000	16.75	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		702.00000	740,000	17.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		133.00000	123,000	17.40	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		476.00000	442,000	14.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		145.00000	159,000	14.79	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		287.00000	271,000	15.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		509.00000	539,000	15.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		273.00000	258,000	16.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		545.00000	576,000	16.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		303.00000	286,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		475.00000	504,000	15.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		532.00000	506,000	15.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		336.00000	358,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		507.00000	481,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		361.00000	383,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		559.00000	531,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		313.00000	333,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		551.00000	524,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		319.00000	340,000	15.27	0.00	0	1,000
Total \$ / R Option										1,644,350.00	12,730	103,470
Total \$ / R										637,948,042.20	103,955	590,204
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.88260		6.93060				268,421.40	39	280
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.98340		7.03120				0.00	0	0
Total \$ / R MAXI Future										268,421.40	39	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		13,248.00000	11,482,000	14.82		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		25,188.00000	28,222,000	14.82		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		11,752.00000	10,154,000	15.10		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		28,692.00000	31,894,000	15.10		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		14,932.00000	12,984,000	14.55		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		21,872.00000	24,724,000	14.55		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		6,497.00000	5,542,000	16.49		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		48,437.00000	52,282,000	16.49		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		25,934.00000	24,011,000	15.25		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		32,814.00000	35,671,000	15.25		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		24,200.00000	22,399,000	15.46		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		36,080.00000	39,059,000	15.46		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	19/09/2011	Foreign Exchange Option	7.05	Call		27,799.00000	25,749,000	15.03	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		29,679.00000	32,409,000	15.03	0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										268,421.40	39	340
£ / R	On	13/06/2011	Foreign Exchange Future			11.04310	11.06270			1,325,172.00	120	26,600
£ / R	On	19/09/2011	Foreign Exchange Future			11.18530	11.20520			164,692,357.20	14,724	29,940
£ / R	On	19/12/2011	Foreign Exchange Future			11.32090	11.33910			0.00	0	452
Total £ / R Future										166,017,529.20	14,844	56,992
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		66.00000	62,000	15.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		853.00000	869,000	15.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		60.00000	57,000	15.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		897.00000	914,000	15.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		73.00000	68,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		810.00000	825,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		451.00000	435,000	13.36	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		138.00000	142,000	13.36	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		525.00000	537,000	14.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		138.00000	130,000	14.22	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		115.00000	108,000	14.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		602.00000	615,000	14.45	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		55.00000	52,000	15.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		942.00000	959,000	15.39	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		331.00000	318,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		626.00000	633,000	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	On	19/09/2011	Foreign Exchange Option	11.55	Call		315.00000	303,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		660.00000	668,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		347.00000	334,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		592.00000	599,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		286.00000	274,000	15.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		731.00000	739,000	15.02	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		186.00000	177,000	15.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,081.00000	1,092,000	15.94	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		449.00000	441,000	15.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		760.00000	770,000	15.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		433.00000	425,000	15.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		794.00000	804,000	15.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		465.00000	458,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		726.00000	737,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		301.00000	295,000	16.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,162.00000	1,174,000	16.09	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										166,017,529.20	14,844	57,762
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08290	0.08420			8,290.00	100	1,273
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08420	0.08550			1,651,330.40	19,612	16,271
Total ¥ / R Future										1,659,620.40	19,712	17,544
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		225.00000	175,000	17.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		305.00000	385,000	17.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		43.00000	32,000	21.53	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	0.10	Put		1,123.00000	1,242,000	21.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		936.00000	814,000	16.39	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		16.00000	24,000	16.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		693.00000	603,000	15.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		143.00000	183,000	15.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		262.00000	225,000	19.17	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		712.00000	805,000	19.17	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,559.00000	1,430,000	14.48	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		9.00000	10,000	14.48	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,659,620.40	19,712	17,544
€ / R	On	13/06/2011	Foreign Exchange Future			9.68600	9.73800			2,324,640.00	240	15,732
€ / R	On	19/09/2011	Foreign Exchange Future			9.80470	9.85600			438,044,581.90	44,677	50,917
€ / R	On	19/12/2011	Foreign Exchange Future			9.91660	9.96500			0.00	0	300
Total € / R Future										440,369,221.90	44,917	66,949
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		200.00000	177,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		262.00000	291,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		182.00000	160,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		294.00000	324,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		220.00000	195,000	12.83	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		232.00000	259,000	12.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		474.00000	440,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		268.00000	285,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		446.00000	413,000	13.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		290.00000	308,000	13.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		503.00000	468,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		247.00000	263,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		547.00000	518,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		382.00000	401,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		521.00000	493,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		406.00000	426,000	13.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		574.00000	544,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		359.00000	377,000	13.66	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										440,369,221.90	44,917	66,949
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.03460	7.03350			0.00	0	13,275
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.05070	7.05030			0.00	0	8,570
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.07210	7.06840			0.00	0	0
Total AU\$ / R Future										0.00	0	21,845
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		410.00000	410,000	11.51	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		27.00000	25,000	11.51	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		367.00000	367,000	11.34	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		34.00000	32,000	11.34	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		454.00000	455,000	11.67	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		21.00000	20,000	11.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		470.00000	470,000	11.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		70.00000	69,000	11.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		432.00000	432,000	11.22	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 19/09/2011 Foreign Exchange Option	6.70	Put		82.00000	81,000	11.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		510.00000	510,000	11.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		60.00000	59,000	11.36	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		518.00000	520,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		100.00000	98,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		482.00000	485,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		114.00000	113,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		555.00000	558,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		87.00000	86,000	11.00	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	21,845
CAD/ R On 13/06/2011 Foreign Exchange Future			7.07840	7.09090			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.16420	7.17620			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		269.00000	256,000	11.90	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		78.00000	78,000	11.90	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		234.00000	221,000	11.68	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		93.00000	93,000	11.68	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		306.00000	293,000	12.12	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		65.00000	65,000	12.12	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		192.00000	187,000	11.47	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		266.00000	273,000	11.47	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		174.00000	169,000	11.61	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		298.00000	305,000	11.61	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	7.20	Call		212.00000	206,000	11.34	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		236.00000	242,000	11.34	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			7.45960	7.53500			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.57430	7.65030			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		500.00000	437,000	15.98	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		65.00000	77,000	15.98	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		460.00000	399,000	15.81	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		75.00000	89,000	15.81	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		541.00000	477,000	16.16	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		56.00000	67,000	16.16	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		321.00000	284,000	15.35	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		321.00000	360,000	15.35	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		300.00000	265,000	15.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		350.00000	391,000	15.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		346.00000	305,000	15.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		296.00000	331,000	15.25	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			13,795.89000	13,888.65000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,887.00000	2,959,000		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 Option	13500.00	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		3,886.00000	2,959,000		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		3,887.00000	2,959,000		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			1.05240	1.05880			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.07140	1.07800			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		309.00000	274,000	13.78	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		221.00000	250,000	13.78	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		139.00000	121,000	15.49	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		551.00000	597,000	15.49	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		643.00000	589,000	13.01	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		55.00000	65,000	13.01	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		352.00000	327,000	15.30	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		572.00000	613,000	15.30	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		223.00000	207,000	16.60	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		943.00000	993,000	16.60	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		564.00000	527,000	14.11	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		284.00000	313,000	14.11	0.00	0	0
Total YUAN/R Option										0.00	0	0
Total YUAN/R										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							1,244,618,485.10	170,737	651,244
Total Options							1,644,350.00	12,730	104,300
Grand Total:							1,246,262,835.10	183,467	755,544