



Currency Derivatives Daily MTM Report

Daily summary for: 07/04/2011

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			6.74430	6.74720			55,134,652.50	8,175	410,286
\$ / R	On	19/09/2011	Foreign Exchange Future			6.84330	6.84730			1,745,041.50	255	114,417
\$ / R	On	19/12/2011	Foreign Exchange Future			6.93940	6.94290			1,179,698.00	170	8,649
\$ / R	On	19/03/2012	Foreign Exchange Future			7.04130	7.04530			0.00	0	638
Total \$ / R Future										58,059,392.00	8,600	533,990
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		18.00000	17,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		721.00000	723,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		16.00000	14,000	16.39	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		769.00000	770,000	16.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		21.00000	20,000	15.97	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		674.00000	676,000	15.97	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		183.00000	177,000	13.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		136.00000	133,000	13.41	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		493.00000	493,000	15.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		40.00000	37,000	15.13	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		366.00000	366,000	14.50	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		63.00000	60,000	14.50	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,257.00000	1,259,000	18.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		4.00000	3,000	18.49	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,059.00000	1,062,000	17.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		6.00000	6,000	17.65	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		537.00000	538,000	15.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		34.00000	32,000	15.34	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		29.00000	27,000	15.55	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		582.00000	583,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		407.00000	407,000	14.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		54.00000	51,000	14.71	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		327.00000	326,000	14.29	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		74.00000	70,000	14.29	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		628.00000	629,000	15.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		25.00000	23,000	15.76	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		289.00000	288,000	14.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		86.00000	82,000	14.08	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		212.00000	207,000	13.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		115.00000	113,000	13.58	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		116.00000	111,000	13.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		219.00000	217,000	13.66	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		253.00000	252,000	13.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		100.00000	96,000	13.87	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		315.00000	310,000	14.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		68.00000	66,000	14.08	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		187.00000	185,000	13.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		134.00000	129,000	13.45	0.00	0	100
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		54.00000	53,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,257.00000	1,260,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		52.00000	50,000	20.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,305.00000	1,307,000	20.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		58.00000	56,000	19.56	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,211.00000	1,213,000	19.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,025.00000	1,027,000	18.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		72.00000	70,000	18.68	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		121.00000	118,000	16.92	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		674.00000	675,000	16.92	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		292.00000	287,000	14.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		245.00000	244,000	14.50	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		248.00000	244,000	14.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		301.00000	301,000	14.71	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		716.00000	717,000	17.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		113.00000	110,000	17.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		846.00000	847,000	17.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		93.00000	90,000	17.80	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		346.00000	342,000	14.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		199.00000	199,000	14.53	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		221.00000	217,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		628.00000	628,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		210.00000	205,000	16.44	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	7.40	Put		667.00000	666,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		233.00000	229,000	16.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		590.00000	590,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		422.00000	418,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		413.00000	413,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		402.00000	398,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		443.00000	443,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		445.00000	441,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		386.00000	386,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		439.00000	434,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		394.00000	393,000	15.14	0.00	0	1,000
Total \$ / R Option										0.00	0	110,570
Total \$ / R										58,059,392.00	8,600	644,560
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.74430	6.74720			0.00	0	280
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.84330	6.84730			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		6,340.00000	5,980,000	14.50	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		36,620.00000	36,550,000	14.50	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		5,428.00000	5,099,000	14.71	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		40,708.00000	40,669,000	14.71	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		7,397.00000	7,004,000	14.29	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		32,677.00000	32,574,000	14.29	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		2,481.00000	2,287,000	15.76	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		62,761.00000	62,857,000	15.76	0.00	0	60

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	7.10	Call		18,435.00000	18,087,000	15.59	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		43,705.00000	43,757,000	15.59	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		17,146.00000	16,811,000	15.81	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		47,416.00000	47,481,000	15.81	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		19,833.00000	19,472,000	15.37	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		40,103.00000	40,142,000	15.37	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			10.99430	11.00110			681,646.60	62	26,959
£ / R	On	19/09/2011	Foreign Exchange Future			11.13500	11.14320			0.00	0	29,955
£ / R	On	19/12/2011	Foreign Exchange Future			11.26780	11.27510			563,390.00	50	456
Total £ / R Future										1,245,036.60	112	57,370
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		42.00000	39,000	14.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		891.00000	895,000	14.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		38.00000	35,000	14.59	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		937.00000	941,000	14.59	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		47.00000	43,000	14.32	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		846.00000	849,000	14.32	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		383.00000	373,000	12.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		132.00000	129,000	12.44	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		546.00000	547,000	13.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		97.00000	91,000	13.39	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		79.00000	73,000	13.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		628.00000	629,000	13.65	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	11.95	Call		35.00000	31,000	14.73	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		984.00000	987,000	14.73	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		291.00000	285,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		648.00000	650,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		276.00000	271,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		683.00000	686,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		306.00000	300,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		613.00000	615,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		249.00000	244,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		756.00000	759,000	14.94	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		159.00000	155,000	15.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,116.00000	1,120,000	15.90	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		405.00000	401,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		780.00000	783,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		390.00000	386,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		815.00000	818,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		421.00000	417,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		746.00000	749,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		268.00000	265,000	15.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,193.00000	1,197,000	15.91	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										1,245,036.60	112	58,140
¥ / R	On	13/06/2011	Foreign Exchange Future			0.07920	0.07900			792.00	10	657
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08050	0.08030			0.00	0	16,271

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										792.00	10	16,928
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		67.00000	68,000	18.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		667.00000	648,000	18.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		7.00000	7,000	21.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,607.00000	1,587,000	21.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		467.00000	482,000	15.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		67.00000	62,000	15.76	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		384.00000	393,000	17.07	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		354.00000	343,000	17.07	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		137.00000	139,000	20.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		1,107.00000	1,089,000	20.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,058.00000	1,076,000	14.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		28.00000	26,000	14.62	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										792.00	10	16,928
€ / R	On	13/06/2011	Foreign Exchange Future			9.62910	9.66300			5,257,488.60	546	15,767
€ / R	On	19/09/2011	Foreign Exchange Future			9.74380	9.78060			0.00	0	50,917
€ / R	On	19/12/2011	Foreign Exchange Future			9.85060	9.88760			492,530.00	50	350
Total € / R Future										5,750,018.60	596	67,034
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		148.00000	135,000	12.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		285.00000	306,000	12.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		132.00000	120,000	12.75	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		319.00000	341,000	12.75	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		166.00000	151,000	12.44	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	9.75	Put		253.00000	272,000	12.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		416.00000	393,000	13.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		285.00000	299,000	13.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		389.00000	367,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		308.00000	323,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		443.00000	420,000	13.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		262.00000	276,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		493.00000	470,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		405.00000	419,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		468.00000	446,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		430.00000	445,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		518.00000	495,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		380.00000	394,000	13.53	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										5,750,018.60	596	67,034
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00690	6.98740			3,153,105.00	450	13,468
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.02220	7.00490			1,755,550.00	250	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.03930	7.02290			1,759,825.00	250	0
Total AU\$ / R Future										6,668,480.00	950	22,288
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		363.00000	379,000	11.09	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		26.00000	22,000	11.09	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		321.00000	336,000	10.91	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		34.00000	29,000	10.91	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		407.00000	424,000	11.27	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	6.60	Put		20.00000	17,000	11.27	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		431.00000	444,000	11.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		76.00000	72,000	11.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		394.00000	406,000	11.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		89.00000	84,000	11.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		470.00000	484,000	11.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		65.00000	62,000	11.37	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		481.00000	493,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		108.00000	104,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		446.00000	457,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		123.00000	118,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		517.00000	529,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		94.00000	90,000	11.00	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							6,668,480.00	950	22,288
CAD/ R On 13/06/2011 Foreign Exchange Future			7.02050	7.03430			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.10380	7.12000			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		215.00000	200,000	11.03	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		81.00000	80,000	11.03	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		181.00000	167,000	10.78	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		97.00000	97,000	10.78	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		250.00000	236,000	11.28	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		66.00000	66,000	11.28	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	Call		163.00000	155,000	11.45	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		293.00000	301,000	11.45	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		146.00000	139,000	11.60	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		326.00000	335,000	11.60	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		181.00000	172,000	11.31	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		261.00000	268,000	11.31	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			7.35250	7.36390			0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.46400	7.47720			0.00	0	0
Total CHF / R Future							0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		351.00000	341,000	15.22	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		87.00000	89,000	15.22	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		314.00000	304,000	15.00	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		100.00000	102,000	15.00	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		389.00000	378,000	15.44	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		75.00000	76,000	15.44	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		237.00000	231,000	15.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		410.00000	417,000	15.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		220.00000	215,000	15.69	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		443.00000	451,000	15.69	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		255.00000	249,000	15.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		378.00000	385,000	15.45	0.00	0	0
Total CHF / R Option							0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CHF / R										0.00	0	900
RAIN	On	13/06/2011	Foreign Exchange Future			13,583.18000	13,601.67000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,017.00000	832,000		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		1,017.00000	832,000		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		1,017.00000	832,000		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			1.03300	1.03320			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05210	1.05210			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		175.00000	172,000	13.91	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		343.00000	342,000	13.91	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		70.00000	68,000	15.75	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		738.00000	738,000	15.75	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		427.00000	424,000	12.73	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		95.00000	94,000	12.73	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		251.00000	248,000	15.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		730.00000	727,000	15.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		156.00000	153,000	16.84	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,135.00000	1,132,000	16.84	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	Call		415.00000	413,000	14.27	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		394.00000	392,000	14.27	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							71,723,719.20	10,268	698,790
Total Options							0.00	0	111,400
Grand Total:							71,723,719.20	10,268	810,190