



Currency Derivatives Daily MTM Report

Daily summary for: 12/04/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.77750	6.70080			57,730,745.00	8,518	417,948
\$ / R	On	19/09/2011			6.87760	6.79990			5,646,509.60	821	115,495
\$ / R	On	19/12/2011			6.97540	6.89660			18,903,334.00	2,710	10,061
\$ / R	On	19/03/2012			7.07730	6.99790			0.00	0	638
Total \$ / R Future									82,280,588.60	12,049	544,142
\$ / R	On	13/06/2011	7.45	Call		12.00000	16,000	16.01	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		761.00000	689,000	16.01	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		10.00000	14,000	16.23	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		809.00000	737,000	16.23	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		14.00000	19,000	15.79	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		713.00000	642,000	15.79	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		145.00000	188,000	13.13	0.00	0	650
\$ / R	On	13/06/2011	6.70	Put		144.00000	111,000	13.13	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		527.00000	460,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		28.00000	37,000	14.91	0.00	0	1,690
\$ / R	On	13/06/2011	7.05	Put		396.00000	334,000	14.25	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		47.00000	61,000	14.25	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,301.00000	1,226,000	18.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		2.00000	3,000	18.43	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,103.00000	1,028,000	17.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		4.00000	5,000	17.55	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		573.00000	504,000	15.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		24.00000	31,000	15.13	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		20.00000	26,000	15.35	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		619.00000	549,000	15.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		439.00000	375,000	14.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		40.00000	52,000	14.47	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		354.00000	295,000	14.03	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		55.00000	72,000	14.03	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		666.00000	595,000	15.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		17.00000	22,000	15.57	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		314.00000	258,000	13.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		65.00000	85,000	13.81	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		173.00000	220,000	13.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		122.00000	93,000	13.33	23,250.00	250	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		91.00000	116,000	13.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		240.00000	189,000	13.38	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		276.00000	222,000	13.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		77.00000	99,000	13.60	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		272.00000	329,000	13.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		71.00000	52,000	13.93	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		206.00000	159,000	13.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		107.00000	136,000	13.16	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		174.00000	131,000	12.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		125.00000	158,000	12.94	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		47.00000	53,000	19.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,297.00000	1,225,000	19.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		45.00000	50,000	19.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,345.00000	1,272,000	19.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		50.00000	56,000	19.44	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,250.00000	1,178,000	19.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,063.00000	994,000	18.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		63.00000	72,000	18.56	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		106.00000	121,000	16.79	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		706.00000	643,000	16.79	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		258.00000	300,000	14.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		258.00000	222,000	14.39	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		221.00000	254,000	14.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		321.00000	276,000	14.59	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		749.00000	685,000	17.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		99.00000	113,000	17.01	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		881.00000	814,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		81.00000	92,000	17.68	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		310.00000	357,000	14.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		210.00000	179,000	14.44	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		200.00000	222,000	16.05	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	7.35	Put		653.00000	597,000	16.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		189.00000	210,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		692.00000	635,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		211.00000	234,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		614.00000	559,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		392.00000	428,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		430.00000	387,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		374.00000	408,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		462.00000	417,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		412.00000	453,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		400.00000	362,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		406.00000	446,000	14.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		408.00000	369,000	14.95	0.00	0	1,000
Total \$ / R Option										23,250.00	250	111,095
Total \$ / R										82,303,838.60	12,299	655,237
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				6.77750	6.70080			0.00	0	280
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				6.87760	6.79990			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			4,690.00000	6,091,000	14.25	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			39,610.00000	33,341,000	14.25	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			3,964.00000	5,158,000	14.47	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			43,884.00000	37,408,000	14.47	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			5,545.00000	7,184,000	14.03	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			35,465.00000	29,434,000	14.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		1,710.00000	2,228,000	15.57		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		66,630.00000	59,478,000	15.57		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		16,301.00000	18,789,000	15.47		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		46,311.00000	41,029,000	15.47		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		15,130.00000	17,439,000	15.69		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		50,140.00000	44,679,000	15.69		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		17,575.00000	20,254,000	15.25		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		42,585.00000	37,494,000	15.25		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			11.01500	10.99000				7,269,900.00	660	26,929
£ / R	On 19/09/2011	Foreign Exchange Future			11.16160	11.13350				0.00	0	30,055
£ / R	On 19/12/2011	Foreign Exchange Future			11.30110	11.26940				0.00	0	993
Total £ / R Future										7,269,900.00	660	57,977
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		37.00000	38,000	14.61		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		897.00000	873,000	14.61		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		33.00000	34,000	14.75		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		943.00000	919,000	14.75		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		41.00000	42,000	14.48		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		851.00000	827,000	14.48		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		367.00000	382,000	12.59		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		127.00000	117,000	12.59		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		547.00000	525,000	13.51		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		87.00000	90,000	13.51		0.00	0	10

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	11.55	Call		70.00000	72,000	13.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		630.00000	607,000	13.78	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		30.00000	30,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		990.00000	965,000	14.89	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		280.00000	290,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		647.00000	628,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		266.00000	276,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		683.00000	664,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		295.00000	306,000	14.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		612.00000	594,000	14.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		240.00000	249,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		757.00000	737,000	14.99	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		151.00000	156,000	15.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,118.00000	1,094,000	15.93	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		398.00000	408,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		779.00000	757,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		383.00000	393,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		814.00000	792,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		414.00000	424,000	14.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		745.00000	723,000	14.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		261.00000	268,000	15.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,192.00000	1,167,000	15.87	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										7,269,900.00	660	58,747
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08110	0.07910			4,866.00	60	657

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 Future			0.08240	0.08030			0.00	0	16,271
Total ¥ / R Future										4,866.00	60	16,928
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		63.00000	98,000	17.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		653.00000	488,000	17.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		6.00000	10,000	20.90	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,596.00000	1,400,000	20.90	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		470.00000	640,000	16.09	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		60.00000	30,000	16.09	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		379.00000	485,000	16.40	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		349.00000	245,000	16.40	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		132.00000	173,000	20.02	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		1,102.00000	933,000	20.02	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,056.00000	1,253,000	14.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		26.00000	13,000	14.32	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										4,866.00	60	16,928
€ / R	On	13/06/2011	Foreign Exchange Future			9.80990	9.66940			2,570,193.80	262	15,740
€ / R	On	19/09/2011	Foreign Exchange Future			9.92660	9.78340			0.00	0	51,067
€ / R	On	19/12/2011	Foreign Exchange Future			10.03510	9.88930			0.00	0	2,000
Total € / R Future										2,570,193.80	262	68,807
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		137.00000	195,000	11.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		268.00000	185,000	11.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		121.00000	174,000	11.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		302.00000	214,000	11.97	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	Call		154.00000	223,000	11.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		235.00000	163,000	11.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		409.00000	497,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		276.00000	220,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		383.00000	467,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		300.00000	240,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		437.00000	528,000	13.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		254.00000	201,000	13.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		486.00000	575,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		397.00000	340,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		461.00000	548,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		422.00000	363,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		512.00000	602,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		373.00000	317,000	13.62	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										2,570,193.80	262	68,807
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.04130	7.01230			0.00	0	13,468
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.05740	7.02810			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.07570	7.04560			1,061,355.00	150	150
Total AU\$ / R Future										1,061,355.00	150	22,438
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		382.00000	408,000	11.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		20.00000	17,000	11.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		338.00000	364,000	11.14	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		26.00000	23,000	11.14	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	Call		427.00000	454,000	11.52	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		15.00000	13,000	11.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		447.00000	471,000	11.40	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		69.00000	64,000	11.40	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		409.00000	432,000	11.31	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		81.00000	75,000	11.31	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		487.00000	511,000	11.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		59.00000	54,000	11.49	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		496.00000	518,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		100.00000	92,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		460.00000	482,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		114.00000	106,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		532.00000	573,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		86.00000	97,000	12.00	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										1,061,355.00	150	22,438
CAD/ R	On	13/06/2011	Foreign Exchange Future			7.01920	7.00960			0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.10390	7.09420			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		186.00000	189,000	10.52	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		76.00000	70,000	10.52	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		153.00000	156,000	10.25	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		93.00000	87,000	10.25	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		222.00000	226,000	10.79	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	13/06/2011	Foreign Exchange Option	6.85	Put		62.00000	57,000	10.79	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		147.00000	151,000	11.41	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		303.00000	297,000	11.41	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		132.00000	136,000	11.56	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		338.00000	332,000	11.56	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		164.00000	168,000	11.27	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		270.00000	264,000	11.27	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			7.57250	7.37620			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.68710	7.48760			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		354.00000	516,000	16.15	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		78.00000	44,000	16.15	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		316.00000	473,000	15.93	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		90.00000	51,000	15.93	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		392.00000	559,000	16.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		66.00000	37,000	16.38	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		238.00000	328,000	15.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		400.00000	291,000	15.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		221.00000	303,000	15.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		433.00000	316,000	15.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		256.00000	353,000	15.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		368.00000	266,000	15.25	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 Option											0.00	0	0
Total CHF / R											0.00	0	900
RAIN	On	13/06/2011	Foreign Exchange Future			13,758.79000	13,575.38000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		754.00000	2,588,000			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		754.00000	2,588,000			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		754.00000	2,588,000			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			1.03870	1.02750				0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05860	1.04680				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		143.00000	179,000	13.48		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		368.00000	292,000	13.48		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		53.00000	67,000	15.35		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		778.00000	680,000	15.35		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		377.00000	457,000	12.45		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		102.00000	70,000	12.45		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		225.00000	262,000	15.36		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		757.00000	676,000	15.36		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		137.00000	160,000	16.72		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	1.15	Put		1,169.00000	1,074,000	16.72	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		380.00000	438,000	14.12	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		412.00000	352,000	14.12	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							93,186,903.40	13,181	711,472
Total Options							23,250.00	250	111,925
Grand Total:							93,210,153.40	13,431	823,397