

Currency Derivatives Daily MTM Report

Daily summary for: 13/04/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.82400	6.77750			126,366,832.00	18,518	409,625
\$ / R	On	19/09/2011			6.92490	6.87760			9,071,619.00	1,310	115,765
\$ / R	On	19/12/2011			7.02350	6.97540			7,339,557.50	1,045	11,066
\$ / R	On	19/03/2012			7.12620	7.07730			1,781,550.00	250	888
Total \$ / R Future									144,559,558.50	21,123	537,344
\$ / R	On	13/06/2011	7.45	Call		16.00000	19,000	15.85	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		689.00000	645,000	15.85	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		14.00000	16,000	16.07	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		737.00000	692,000	16.07	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		19.00000	22,000	15.64	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		642.00000	598,000	15.64	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		188.00000	222,000	13.75	0.00	0	650
\$ / R	On	13/06/2011	6.70	Put		111.00000	98,000	13.75	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		460.00000	419,000	14.77	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		37.00000	43,000	14.77	0.00	0	1,690
\$ / R	On	13/06/2011	7.05	Put		334.00000	297,000	14.11	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		61.00000	71,000	14.11	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,226.00000	1,179,000	18.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		3.00000	3,000	18.25	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,028.00000	982,000	17.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		5.00000	6,000	17.38	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		504.00000	463,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		31.00000	37,000	14.98	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		26.00000	31,000	15.20	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		549.00000	507,000	15.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		375.00000	337,000	14.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		52.00000	61,000	14.33	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		295.00000	260,000	13.89	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		72.00000	84,000	13.89	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		595.00000	552,000	15.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		22.00000	26,000	15.42	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		258.00000	225,000	13.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		85.00000	99,000	13.68	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		220.00000	255,000	13.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		93.00000	81,000	13.92	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		116.00000	135,000	13.24	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		189.00000	161,000	13.24	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		222.00000	192,000	13.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		99.00000	116,000	13.46	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		329.00000	369,000	14.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		52.00000	45,000	14.42	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		159.00000	137,000	13.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		136.00000	161,000	13.41	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		131.00000	116,000	13.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		158.00000	190,000	13.58	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		53.00000	56,000	19.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,225.00000	1,181,000	19.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		50.00000	53,000	19.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,272.00000	1,228,000	19.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		56.00000	60,000	19.18	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,178.00000	1,135,000	19.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		994.00000	951,000	18.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		72.00000	76,000	18.30	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		121.00000	130,000	16.52	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		643.00000	605,000	16.52	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		300.00000	330,000	14.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		222.00000	205,000	14.57	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		254.00000	277,000	14.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		276.00000	252,000	14.54	50,400.00	200	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		685.00000	646,000	16.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		113.00000	121,000	16.74	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		814.00000	773,000	17.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		92.00000	98,000	17.41	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		357.00000	389,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		179.00000	164,000	14.60	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		222.00000	237,000	15.95	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		597.00000	564,000	15.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		210.00000	224,000	16.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		635.00000	601,000	16.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		234.00000	251,000	15.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		559.00000	528,000	15.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		428.00000	460,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		387.00000	370,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		408.00000	436,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		417.00000	396,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		453.00000	485,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		362.00000	345,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		446.00000	478,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		369.00000	352,000	15.14	0.00	0	1,000
Total \$ / R Option										50,400.00	200	111,095
Total \$ / R										144,609,958.50	21,323	648,439
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				6.82400	6.77750			0.00	0	280
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				6.92490	6.87760			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			6,091.00000	7,143,000	14.11	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			33,341.00000	29,743,000	14.11	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			5,158.00000	6,057,000	14.33	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			37,408.00000	33,657,000	14.33	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			7,184.00000	8,408,000	13.89	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			29,434.00000	26,008,000	13.89	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		2,228.00000	2,619,000	15.42		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		59,478.00000	55,219,000	15.42		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		18,789.00000	20,153,000	15.19		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		41,029.00000	37,663,000	15.19		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		17,439.00000	18,697,000	15.42		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		44,679.00000	41,207,000	15.42		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		20,254.00000	21,733,000	14.97		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		37,494.00000	34,243,000	14.97		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			11.11280	11.01500				3,311,614.40	298	26,736
£ / R	On 19/09/2011	Foreign Exchange Future			11.25960	11.16160				0.00	0	30,055
£ / R	On 19/12/2011	Foreign Exchange Future			11.39920	11.30110				0.00	0	993
Total £ / R Future										3,311,614.40	298	57,784
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		38.00000	49,000	14.57		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		873.00000	786,000	14.57		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		34.00000	44,000	14.70		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		919.00000	831,000	14.70		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		42.00000	54,000	14.43		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		827.00000	741,000	14.43		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		382.00000	456,000	12.95		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		117.00000	93,000	12.95		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		525.00000	452,000	13.49		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		90.00000	115,000	13.49		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		72.00000	93,000	13.76	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		607.00000	530,000	13.76	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		30.00000	39,000	14.84	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		965.00000	876,000	14.84	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		290.00000	323,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		628.00000	563,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		276.00000	307,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		664.00000	597,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		306.00000	340,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		594.00000	530,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		249.00000	276,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		737.00000	666,000	14.75	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		156.00000	174,000	15.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,094.00000	1,014,000	15.69	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		408.00000	444,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		757.00000	695,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		393.00000	427,000	14.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		792.00000	728,000	14.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		424.00000	461,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		723.00000	662,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		268.00000	292,000	15.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,167.00000	1,093,000	15.68	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										3,311,614.40	298	58,554
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08130	0.08110			0.00	0	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			0.08260	0.08240			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,928
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		98.00000	103,000	18.07	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		488.00000	473,000	18.07	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		10.00000	12,000	21.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,400.00000	1,382,000	21.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		640.00000	659,000	16.45	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		30.00000	29,000	16.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		485.00000	502,000	16.67	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		245.00000	242,000	16.67	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		173.00000	180,000	20.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		933.00000	920,000	20.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,253.00000	1,272,000	14.51	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		13.00000	12,000	14.51	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	16,928
€ / R	On	13/06/2011	Foreign Exchange Future			9.88390	9.80990			593,034.00	60	15,680
€ / R	On	19/09/2011	Foreign Exchange Future			10.00060	9.92660			0.00	0	51,067
€ / R	On	19/12/2011	Foreign Exchange Future			10.10880	10.03510			0.00	0	2,000
Total € / R Future										593,034.00	60	68,747
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		195.00000	238,000	12.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		185.00000	154,000	12.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		174.00000	210,000	11.95	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		214.00000	176,000	11.95	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		223.00000	269,000	12.14	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		163.00000	135,000	12.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		497.00000	544,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		220.00000	193,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		467.00000	513,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		240.00000	212,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		528.00000	577,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		201.00000	176,000	13.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		575.00000	615,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		340.00000	306,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		548.00000	586,000	13.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		363.00000	327,000	13.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		602.00000	644,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		317.00000	285,000	13.49	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										593,034.00	60	68,747
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.13110	7.04130			0.00	0	13,468
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.14630	7.05740			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.16480	7.07570			0.00	0	150
Total AU\$ / R Future										0.00	0	22,438
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		408.00000	491,000	11.65	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		17.00000	10,000	11.65	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		364.00000	445,000	11.45	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		23.00000	14,000	11.45	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		454.00000	539,000	11.86	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		13.00000	8,000	11.86	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		471.00000	545,000	11.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		64.00000	49,000	11.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		432.00000	504,000	11.46	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		75.00000	58,000	11.46	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		511.00000	587,000	11.63	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		54.00000	41,000	11.63	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		518.00000	588,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		92.00000	73,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		482.00000	549,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		106.00000	84,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		573.00000	643,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		97.00000	78,000	12.00	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										0.00	0	22,438
CAD/ R	On	13/06/2011	Foreign Exchange Future			7.08250	7.01920			0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.16900	7.10390			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		189.00000	240,000	11.25	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		70.00000	58,000	11.25	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		156.00000	203,000	11.00	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		87.00000	71,000	11.00	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		226.00000	278,000	11.50	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		57.00000	46,000	11.50		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		151.00000	175,000	11.21		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		297.00000	256,000	11.21		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		136.00000	157,000	11.35		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		332.00000	288,000	11.35		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		168.00000	194,000	11.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		264.00000	225,000	11.06		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			7.63550	7.57250				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.75060	7.68710				0.00	0	0
Total CHF / R Future								0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		516.00000	571,000	16.49		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		44.00000	36,000	16.49		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		473.00000	528,000	16.29		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		51.00000	43,000	16.29		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		559.00000	615,000	16.70		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		37.00000	30,000	16.70		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		328.00000	360,000	15.17		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		291.00000	259,000	15.17		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		303.00000	334,000	15.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		316.00000	283,000	15.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		353.00000	388,000	15.18		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		266.00000	237,000	15.18		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			13,856.42000	13,758.79000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		2,588.00000	3,564,000			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		2,588.00000	3,564,000			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		2,588.00000	3,564,000			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			1.04720	1.03870				0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06740	1.05860				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		179.00000	214,000	13.32		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		292.00000	242,000	13.32		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		67.00000	81,000	15.16		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		680.00000	609,000	15.16		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		457.00000	525,000	12.55		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		70.00000	53,000	12.55		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		262.00000	288,000	15.12		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		676.00000	614,000	15.12		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		160.00000	176,000	16.46		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		1,074.00000	1,002,000	16.46	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		438.00000	481,000	13.92	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		352.00000	307,000	13.92	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							148,464,206.90	21,481	704,421
Total Options							50,400.00	200	111,925
Grand Total:							148,514,606.90	21,681	816,346