

Currency Derivatives Daily MTM Report

Daily summary for: 14/04/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.89910	6.82400			140,907,218.40	20,424	413,929
\$ / R	On	19/09/2011			7.00040	6.92490			560,032.00	80	115,735
\$ / R	On	19/12/2011			7.09920	7.02350			28,524,585.60	4,018	12,078
\$ / R	On	19/03/2012			7.20340	7.12620			0.00	0	888
Total \$ / R Future									169,991,836.00	24,522	542,630
\$ / R	On	13/06/2011	7.45	Call		19.00000	24,000	15.48	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		645.00000	575,000	15.48	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		16.00000	20,000	15.69	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		692.00000	621,000	15.69	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		22.00000	28,000	15.26	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		598.00000	529,000	15.26	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		222.00000	272,000	13.81	0.00	0	650
\$ / R	On	13/06/2011	6.70	Put		98.00000	73,000	13.81	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		419.00000	357,000	14.39	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		43.00000	56,000	14.39	0.00	0	1,690
\$ / R	On	13/06/2011	7.05	Put		297.00000	242,000	13.74	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		71.00000	91,000	13.74	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,179.00000	1,105,000	17.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		3.00000	4,000	17.87	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		982.00000	909,000	17.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		6.00000	8,000	17.00	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		463.00000	398,000	14.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		37.00000	47,000	14.61	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		31.00000	40,000	14.82	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		507.00000	441,000	14.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		337.00000	278,000	13.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		61.00000	77,000	13.95	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		260.00000	208,000	13.52	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		84.00000	107,000	13.52	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		552.00000	485,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		26.00000	34,000	15.04	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		225.00000	176,000	13.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		99.00000	125,000	13.30	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		255.00000	309,000	14.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		81.00000	60,000	14.00	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		135.00000	173,000	13.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		161.00000	124,000	13.27	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		192.00000	147,000	13.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		116.00000	146,000	13.08	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		369.00000	431,000	14.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		45.00000	32,000	14.54	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		137.00000	105,000	13.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		161.00000	204,000	13.45	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		116.00000	88,000	13.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		190.00000	237,000	13.63	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		56.00000	62,000	19.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,181.00000	1,112,000	19.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		53.00000	59,000	19.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,228.00000	1,159,000	19.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		60.00000	66,000	18.78	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,135.00000	1,066,000	18.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		951.00000	884,000	17.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		76.00000	84,000	17.90	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		130.00000	146,000	16.14	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		605.00000	546,000	16.14	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		330.00000	374,000	14.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		205.00000	174,000	14.46	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		277.00000	316,000	14.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		252.00000	216,000	14.42	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		646.00000	586,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		121.00000	136,000	16.36	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		773.00000	710,000	17.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		98.00000	110,000	17.02	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		389.00000	438,000	14.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		164.00000	138,000	14.50	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		237.00000	259,000	15.60	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		564.00000	510,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		224.00000	245,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		601.00000	546,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		251.00000	274,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		528.00000	475,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		460.00000	500,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		370.00000	333,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		436.00000	475,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		396.00000	358,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		485.00000	527,000	15.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		345.00000	310,000	15.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		478.00000	520,000	15.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		352.00000	317,000	15.00	0.00	0	1,000
Total \$ / R Option										0.00	0	111,095
Total \$ / R										169,991,836.00	24,522	653,725
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				6.89910	6.82400			0.00	0	280
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.00040	6.92490			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			7,143.00000	9,104,000	13.74	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			29,743.00000	24,194,000	13.74	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			6,057.00000	7,741,000	13.95	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			33,657.00000	27,831,000	13.95	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			8,408.00000	10,679,000	13.52	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			26,008.00000	20,769,000	13.52	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		2,619.00000	3,362,000	15.04	0.00	0	0	
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		55,219.00000	48,452,000	15.04	0.00	0	60	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		20,153.00000	22,712,000	14.82	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		37,663.00000	32,672,000	14.82	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		18,697.00000	21,066,000	15.04	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		41,207.00000	36,026,000	15.04	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		21,733.00000	24,495,000	14.59	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		34,243.00000	29,455,000	14.59	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			11.28220	11.11280			3,960,052.20	351	26,521	
£ / R	On 19/09/2011	Foreign Exchange Future			11.43060	11.25960			0.00	0	30,055	
£ / R	On 19/12/2011	Foreign Exchange Future			11.57150	11.39920			0.00	0	993	
Total £ / R Future										3,960,052.20	351	57,569
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		49.00000	71,000	14.03	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		786.00000	639,000	14.03	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		44.00000	63,000	14.17	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		831.00000	681,000	14.17	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		54.00000	79,000	13.90	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		741.00000	597,000	13.90	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		456.00000	589,000	13.01	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		93.00000	57,000	13.01	0.00	0	10	
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		452.00000	331,000	12.95	0.00	0	0	
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		115.00000	163,000	12.95	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		93.00000	133,000	13.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		530.00000	401,000	13.22	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		39.00000	57,000	14.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		876.00000	725,000	14.30	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		323.00000	389,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		563.00000	458,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		307.00000	370,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		597.00000	489,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		340.00000	409,000	13.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		530.00000	428,000	13.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		276.00000	334,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		666.00000	553,000	14.37	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		174.00000	211,000	15.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,014.00000	880,000	15.30	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		444.00000	515,000	14.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		695.00000	594,000	14.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		427.00000	496,000	14.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		728.00000	625,000	14.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		461.00000	534,000	14.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		662.00000	563,000	14.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		292.00000	340,000	15.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,093.00000	969,000	15.40	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										3,960,052.20	351	58,339
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08290	0.08130			1,658.00	20	647

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			0.08420	0.08260			0.00	0	16,271
Total ¥ / R Future										1,658.00	20	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		103.00000	141,000	17.04	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		473.00000	351,000	17.04	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		12.00000	19,000	21.44	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,382.00000	1,229,000	21.44	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		659.00000	801,000	15.18	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		29.00000	11,000	15.18	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		502.00000	599,000	16.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		242.00000	179,000	16.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		180.00000	216,000	19.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		920.00000	796,000	19.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,272.00000	1,429,000	15.01	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		12.00000	9,000	15.01	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,658.00	20	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.96510	9.88390			1,504,730.10	151	15,706
€ / R	On	19/09/2011	Foreign Exchange Future			10.08240	10.00060			0.00	0	51,067
€ / R	On	19/12/2011	Foreign Exchange Future			10.19120	10.10880			81,529.60	8	2,000
Total € / R Future										1,586,259.70	159	68,773
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		238.00000	287,000	12.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		154.00000	122,000	12.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		210.00000	255,000	11.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		176.00000	140,000	11.98	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		269.00000	321,000	12.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		135.00000	106,000	12.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		544.00000	599,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		193.00000	167,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		513.00000	566,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		212.00000	184,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		577.00000	633,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		176.00000	151,000	13.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		615.00000	664,000	13.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		306.00000	273,000	13.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		586.00000	634,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		327.00000	293,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		644.00000	695,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		285.00000	254,000	13.39	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										1,586,259.70	159	68,773
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.21160	7.13110			8,855,844.80	1,228	12,696
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.22740	7.14630			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.24520	7.16480			0.00	0	150
Total AU\$ / R Future										8,855,844.80	1,228	21,666
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		491.00000	568,000	11.97	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		10.00000	6,000	11.97	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		445.00000	520,000	11.77	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		14.00000	8,000	11.77	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		539.00000	617,000	12.17	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		8.00000	5,000	12.17	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		545.00000	615,000	11.64	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		49.00000	38,000	11.64	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		504.00000	572,000	11.55	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		58.00000	45,000	11.55	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		587.00000	659,000	11.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		41.00000	32,000	11.73	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		588.00000	669,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		73.00000	74,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		549.00000	630,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		84.00000	85,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		643.00000	709,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		78.00000	64,000	12.00	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										8,855,844.80	1,228	21,666
CAD/ R	On	13/06/2011	Foreign Exchange Future			7.16090	7.08250			0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.24970	7.16900			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		240.00000	300,000	11.47	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		58.00000	39,000	11.47	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		203.00000	260,000	11.21	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		71.00000	49,000	11.21	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		278.00000	342,000	11.73	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		46.00000	31,000	11.73		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		175.00000	211,000	11.08		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		256.00000	211,000	11.08		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		157.00000	190,000	11.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		288.00000	240,000	11.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		194.00000	238,000	11.17		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		225.00000	188,000	11.17		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			7.73580	7.63550				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.85190	7.75060				0.00	0	0
Total CHF / R Future								0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		571.00000	661,000	16.84		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		36.00000	25,000	16.84		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		528.00000	616,000	16.63		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		43.00000	30,000	16.63		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		615.00000	707,000	17.04		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		30.00000	21,000	17.04		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		360.00000	420,000	15.17		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		259.00000	218,000	15.17		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		334.00000	391,000	15.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		283.00000	239,000	15.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		388.00000	450,000	15.18		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		237.00000	198,000	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			14,010.81000	13,856.42000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,564.00000	5,108,000			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		3,564.00000	5,108,000			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		3,564.00000	5,108,000			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			1.05860	1.04720				0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.07840	1.06740				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		214.00000	267,000	12.97		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		242.00000	181,000	12.97		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		81.00000	100,000	14.67		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		609.00000	514,000	14.67		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		525.00000	619,000	12.43		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		53.00000	33,000	12.43		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		288.00000	324,000	14.81		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		614.00000	540,000	14.81		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		176.00000	197,000	16.12		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		1,002.00000	913,000	16.12	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		481.00000	541,000	13.70	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		307.00000	257,000	13.70	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							184,395,650.70	26,280	708,736
Total Options							0.00	0	111,925
Grand Total:							184,395,650.70	26,280	820,661