

Currency Derivatives Daily MTM Report

Daily summary for: 26/04/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.74210	6.76250			36,279,240.10	5,381	408,249
\$ / R	On	19/09/2011			6.84120	6.86140			6,020,256.00	880	118,419
\$ / R	On	19/12/2011			6.93720	6.95920			3,607,344.00	520	12,176
\$ / R	On	19/03/2012			7.03820	7.06270			0.00	0	1,240
Total \$ / R Future									45,906,840.10	6,781	540,084
\$ / R	On	13/06/2011	7.45	Call		11.00000	9,000	16.65	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		699.00000	717,000	16.65	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		10.00000	7,000	16.90	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		748.00000	765,000	16.90	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		14.00000	11,000	16.40	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		652.00000	669,000	16.40	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		169.00000	152,000	13.36	0.00	0	650
\$ / R	On	13/06/2011	6.70	Put		107.00000	110,000	13.36	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		467.00000	481,000	15.39	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		29.00000	23,000	15.39	0.00	0	1,690
\$ / R	On	13/06/2011	7.05	Put		337.00000	349,000	14.64	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		49.00000	41,000	14.64	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,240.00000	1,259,000	19.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		2.00000	1,000	19.41	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,041.00000	1,060,000	18.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		3.00000	2,000	18.41	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		512.00000	527,000	15.65	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		24.00000	19,000	15.65	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		20.00000	16,000	15.90	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		558.00000	574,000	15.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		379.00000	392,000	14.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		41.00000	34,000	14.89	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		297.00000	308,000	14.39	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		59.00000	50,000	14.39	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		605.00000	621,000	16.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		17.00000	13,000	16.15	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		259.00000	268,000	14.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		71.00000	60,000	14.14	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		201.00000	183,000	13.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		89.00000	91,000	13.58	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		100.00000	87,000	13.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		188.00000	195,000	13.64	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		223.00000	230,000	13.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		85.00000	72,000	13.89	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		310.00000	290,000	14.23	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		48.00000	48,000	14.23	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		157.00000	162,000	13.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		119.00000	104,000	13.39	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		128.00000	132,000	13.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		140.00000	124,000	13.14	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		49.00000	45,000	20.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,238.00000	1,254,000	20.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		46.00000	43,000	20.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,285.00000	1,302,000	20.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		52.00000	48,000	19.90	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,191.00000	1,207,000	19.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,005.00000	1,020,000	18.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		66.00000	61,000	18.97	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		113.00000	105,000	17.10	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		652.00000	664,000	17.10	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		286.00000	271,000	14.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		225.00000	230,000	14.54	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		241.00000	227,000	14.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		280.00000	286,000	14.76	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		694.00000	707,000	17.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		105.00000	98,000	17.33	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		825.00000	838,000	18.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		86.00000	79,000	18.03	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		342.00000	326,000	14.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		181.00000	185,000	14.58	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		215.00000	205,000	16.40	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		606.00000	618,000	16.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		204.00000	194,000	16.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		645.00000	657,000	16.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		228.00000	217,000	16.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		569.00000	580,000	16.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		236.00000	242,000	14.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		445.00000	429,000	14.89	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		419.00000	404,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		392.00000	402,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		399.00000	384,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		422.00000	432,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		443.00000	428,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		366.00000	376,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		436.00000	421,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		373.00000	383,000	15.15	0.00	0	1,000
Total \$ / R Option										0.00	0	120,020
Total \$ / R										45,906,840.10	6,781	660,104
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.74210	6.76250			0.00	0	284
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.84120	6.86140			0.00	0	0
Total \$ / R MAXI Future										0.00	0	284
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		4,948.00000	4,090,000	14.64	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		33,698.00000	34,880,000	14.64	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		4,125.00000	3,371,000	14.89	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		37,875.00000	39,161,000	14.89	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	7.00	Call		5,928.00000	4,956,000	14.39		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		29,678.00000	30,746,000	14.39		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		1,651.00000	1,280,000	16.15		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		60,401.00000	62,070,000	16.15		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		17,657.00000	16,562,000	15.70		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		41,517.00000	42,442,000	15.70		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		16,361.00000	15,320,000	15.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		45,221.00000	46,200,000	15.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		19,069.00000	17,917,000	15.46		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		37,929.00000	38,797,000	15.46		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	344
£ / R	On 13/06/2011	Foreign Exchange Future				11.08520	11.19450			3,713,542.00	335	22,104
£ / R	On 19/09/2011	Foreign Exchange Future				11.23170	11.34230			0.00	0	29,925
£ / R	On 19/12/2011	Foreign Exchange Future				11.37140	11.48530			0.00	0	993
Total £ / R Future										3,713,542.00	335	53,022
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		50.00000	32,000	14.87		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		706.00000	797,000	14.87		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		45.00000	28,000	15.02		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		751.00000	843,000	15.02		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		56.00000	36,000	14.71		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		662.00000	751,000	14.71		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		511.00000	417,000	13.13		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		67.00000	82,000	13.13		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	11.45	Put		380.00000	451,000	13.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		124.00000	86,000	13.61	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		99.00000	67,000	13.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		455.00000	532,000	13.92	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		40.00000	25,000	15.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		796.00000	890,000	15.18	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		345.00000	296,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		503.00000	564,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		327.00000	281,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		535.00000	599,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		363.00000	312,000	14.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		471.00000	530,000	14.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		295.00000	252,000	14.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		603.00000	670,000	14.87	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		185.00000	156,000	15.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		943.00000	1,024,000	15.89	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		470.00000	421,000	14.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		635.00000	700,000	14.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		453.00000	405,000	14.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		668.00000	734,000	14.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		489.00000	438,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		604.00000	667,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		309.00000	275,000	15.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,024.00000	1,104,000	15.88	0.00	0	250
Total £ / R Option										0.00	0	770

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total £ / R											3,713,542.00	335	53,792
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08250	0.08280				0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08380	0.08400				0.00	0	16,271
Total ¥ / R Future											0.00	0	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		133.00000	119,000	18.30		0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		353.00000	369,000	18.30		0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		15.00000	11,000	22.14		0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,235.00000	1,261,000	22.14		0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		793.00000	764,000	17.29		0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	14,000	17.29		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		578.00000	561,000	16.33		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		178.00000	181,000	16.33		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		202.00000	192,000	19.80		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		802.00000	812,000	19.80		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,407.00000	1,388,000	14.86		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	8,000	14.86		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.85150	9.84230				0.00	0	16,889
€ / R	On	19/09/2011	Foreign Exchange Future			9.96790	9.95760				0.00	0	51,077
€ / R	On	19/12/2011	Foreign Exchange Future			10.07680	10.06740				0.00	0	2,000
Total € / R Future											0.00	0	69,966
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		200.00000	195,000	11.81		0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		158.00000	144,000	11.81		0.00	0	0

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€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		173.00000	167,000	11.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		181.00000	166,000	11.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		229.00000	225,000	11.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		137.00000	124,000	11.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		509.00000	509,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		201.00000	191,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		478.00000	477,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		220.00000	209,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		542.00000	542,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		184.00000	174,000	13.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		585.00000	582,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		318.00000	305,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		557.00000	553,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		340.00000	326,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		614.00000	612,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		297.00000	285,000	13.45	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										0.00	0	69,966
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.21560	7.22090			0.00	0	12,696
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23180	7.23720			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.24990	7.25870			0.00	0	150
Total AU\$ / R Future										0.00	0	21,666
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		574.00000	569,000	11.63	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		3.00000	3,000	11.63	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	6.70	Call		526.00000	520,000	11.45		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		5.00000	4,000	11.45		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		623.00000	618,000	11.81		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		2.00000	2,000	11.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		620.00000	614,000	11.59		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		33.00000	32,000	11.59		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		576.00000	570,000	11.51		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		39.00000	38,000	11.51		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		664.00000	658,000	11.66		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		27.00000	26,000	11.66		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		677.00000	668,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		68.00000	68,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		622.00000	613,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		63.00000	63,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		718.00000	709,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		59.00000	59,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	21,666
CAD/ R On 13/06/2011 Foreign Exchange Future			7.07880	7.10330				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.16370	7.18850				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		251.00000	224,000	11.10		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		48.00000	45,000	11.10		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		213.00000	186,000	10.78		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	6.95	Put		60.00000	57,000	10.78	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		291.00000	264,000	11.41	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		38.00000	35,000	11.41	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		181.00000	169,000	11.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		243.00000	255,000	11.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		163.00000	152,000	11.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		275.00000	288,000	11.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		202.00000	189,000	11.38	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		214.00000	225,000	11.38	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			7.66950	7.66420			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.78590	7.77970			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		584.00000	586,000	15.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		20.00000	17,000	15.56	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		539.00000	540,000	15.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		25.00000	21,000	15.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		630.00000	633,000	15.77	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		16.00000	14,000	15.77	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		357.00000	355,000	14.49	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		227.00000	219,000	14.49	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		331.00000	329,000	14.54	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		251.00000	243,000	14.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		385.00000	383,000	14.45	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		205.00000	197,000	14.45	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	900
RAIN	On	13/06/2011	Foreign Exchange Future			13,796.45000	13,839.48000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,395.00000	2,965,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		3,395.00000	2,964,000		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		3,395.00000	2,965,000		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			1.03480	1.04330			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05470	1.06290			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		182.00000	132,000	13.16	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		249.00000	284,000	13.16	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		63.00000	40,000	15.25	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		630.00000	692,000	15.25	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		482.00000	402,000	11.97	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		49.00000	54,000	11.97	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		266.00000	228,000	15.31	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	1.10	Put		637.00000	681,000	15.31	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		161.00000	135,000	16.72	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,032.00000	1,088,000	16.72	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		450.00000	396,000	14.00	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		321.00000	349,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							49,620,382.10	7,116	702,840
Total Options							0.00	0	120,850
Grand Total:							49,620,382.10	7,116	823,690