

Currency Derivatives Daily MTM Report

Daily summary for: 15/03/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			7.05740	6.95550			169,822,216.20	24,063	392,073
\$ / R	On	19/09/2011			7.16020	7.05660			15,079,381.20	2,106	54,911
\$ / R	On	19/12/2011			7.25920	7.15810			3,687,673.60	508	2,082
\$ / R	On	19/03/2012			7.36880	7.26380			0.00	0	277
Total \$ / R Future									188,589,271.00	26,677	449,343
\$ / R	On	13/06/2011	7.45	Call		65.00000	89,000	16.36	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		560.00000	482,000	16.36	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		59.00000	81,000	16.63	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		604.00000	524,000	16.63	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		72.00000	98,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	7.40	Put		517.00000	441,000	16.09	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		346.00000	429,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	6.70	Put		91.00000	72,000	14.81	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		356.00000	291,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		111.00000	148,000	15.00	0.00	0	2,190
\$ / R	On	13/06/2011	7.05	Put		249.00000	195,000	14.18	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		154.00000	202,000	14.18	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,068.00000	976,000	19.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		23.00000	33,000	19.35	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		878.00000	789,000	18.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		33.00000	46,000	18.26	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		394.00000	327,000	15.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		99.00000	134,000	15.27	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		89.00000	121,000	15.54	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		434.00000	364,000	15.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		283.00000	225,000	14.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		138.00000	182,000	14.45	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		217.00000	172,000	14.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		172.00000	229,000	14.27	0.00	0	150
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		84.00000	103,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,077.00000	993,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		80.00000	98,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,123.00000	1,038,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		89.00000	109,000	18.23	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,032.00000	949,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		855.00000	777,000	17.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		112.00000	137,000	17.45	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		185.00000	225,000	15.90	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		528.00000	465,000	15.90	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		434.00000	513,000	14.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		177.00000	153,000	14.99	0.00	0	10,000

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 Option	6.90	Call		375.00000	449,000	14.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		218.00000	189,000	14.97	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		567.00000	501,000	16.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		174.00000	211,000	16.10	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		686.00000	615,000	16.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		143.00000	175,000	16.68	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		499.00000	582,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		142.00000	122,000	15.00	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		301.00000	353,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		493.00000	444,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		286.00000	335,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		528.00000	476,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		317.00000	371,000	15.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		459.00000	412,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		551.00000	631,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		323.00000	298,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		525.00000	603,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		347.00000	320,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		578.00000	660,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		300.00000	277,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		571.00000	652,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		307.00000	283,000	15.38	0.00	0	1,000
Total \$ / R Option										0.00	0	57,640
Total \$ / R										188,589,271.00	26,677	506,983
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				7.05740	6.95550			395,214.40	56	280

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			7.16020	7.05660			0.00	0	0
Total \$ / R MAXI Future									395,214.40	56	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		15,403.00000	20,187,000	14.18	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		24,853.00000	19,447,000	14.18	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		13,801.00000	18,207,000	14.45	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		28,251.00000	22,467,000	14.45	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		17,188.00000	22,871,000	14.27	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		21,638.00000	17,131,000	14.27	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		8,024.00000	10,883,000	15.81	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		47,474.00000	40,143,000	15.81	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		27,697.00000	33,596,000	14.94	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		32,037.00000	27,576,000	14.94	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		25,881.00000	31,097,000	14.94	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		35,221.00000	30,077,000	14.94	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		29,645.00000	36,226,000	14.95	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		28,985.00000	25,206,000	14.95	0.00	0	0
Total \$ / R MAXI Option									0.00	0	60
Total \$ / R MAXI									395,214.40	56	340
£ / R	On 13/06/2011	Foreign Exchange Future			11.32000	11.20900			4,754,400.00	420	17,184
£ / R	On 19/09/2011	Foreign Exchange Future			11.46850	11.35400			57,342.50	5	17,755
£ / R	On 19/12/2011	Foreign Exchange Future			11.60760	11.49660			0.00	0	87
Total £ / R Future									4,811,742.50	425	35,026
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		107.00000	130,000	14.35	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		748.00000	660,000	14.35	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	11.90	Call		98.00000	120,000	14.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		789.00000	700,000	14.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		116.00000	141,000	14.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		707.00000	621,000	14.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		580.00000	663,000	13.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		121.00000	93,000	13.48	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		447.00000	377,000	13.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		206.00000	247,000	13.62	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		176.00000	211,000	13.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		517.00000	441,000	13.80	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		90.00000	110,000	14.54	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		831.00000	740,000	14.54	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		406.00000	456,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		552.00000	488,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		388.00000	436,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		584.00000	518,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		425.00000	477,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		521.00000	459,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		353.00000	398,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		649.00000	580,000	14.61	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		232.00000	263,000	15.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		978.00000	895,000	15.38	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		510.00000	569,000	14.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		663.00000	611,000	14.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		492.00000	549,000	14.62	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	11.70	Put		695.00000	641,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		529.00000	589,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		632.00000	581,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		341.00000	384,000	15.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,044.00000	976,000	15.36	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										4,811,742.50	425	35,796
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08730	0.08510			2,619.00	30	1,033
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08860	0.08640			0.00	0	0
Total ¥ / R Future										2,619.00	30	1,033
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		273.00000	388,000	15.05	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		263.00000	158,000	15.05	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		56.00000	82,000	18.56	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,046.00000	852,000	18.56	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,023.00000	1,236,000	15.78	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	6,000	15.78	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		760.00000	933,000	14.33	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		120.00000	73,000	14.33	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		288.00000	363,000	16.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		648.00000	503,000	16.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,649.00000	1,868,000	16.30	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		9.00000	8,000	16.30	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,619.00	30	1,033

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future			9.83960	9.70220			30,866,825.20	3,137	15,081
€ / R	On	19/09/2011	Foreign Exchange Future			9.96140	9.82040			0.00	0	14,009
€ / R	On	19/12/2011	Foreign Exchange Future			10.07460	9.93500			0.00	0	300
Total € / R Future										30,866,825.20	3,137	29,390
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		206.00000	273,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		304.00000	233,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		189.00000	249,000	13.01	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		337.00000	259,000	13.01	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		225.00000	300,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		273.00000	210,000	13.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		465.00000	564,000	13.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		295.00000	253,000	13.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		438.00000	534,000	13.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		318.00000	273,000	13.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		493.00000	594,000	13.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		273.00000	233,000	13.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		546.00000	637,000	14.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		411.00000	362,000	14.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		521.00000	609,000	14.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		436.00000	384,000	14.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		572.00000	665,000	14.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		387.00000	340,000	14.05	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										30,866,825.20	3,137	29,390

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAY On 18/03/2011 Foreign Exchange Future			6.96790	6.86520			0.00	0	524,280
Total ANY DAY EXPIRY CAAB \$ Future							0.00	0	524,280
ANY DAY On 18/03/2011 Foreign Exchange Option	6.85	Call		46.00000	122,000	14.20	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.85	Put		31.00000	4,000	14.20	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.90	Call		25.00000	79,000	14.18	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.90	Put		60.00000	11,000	14.18	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.80	Call		79.00000	169,000	14.22	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.80	Put		14.00000	1,000	14.22	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total ANY DAY EXPIRY CAAB \$							0.00	0	524,280
ANY DAY On 18/03/2011 Foreign Exchange Future			9.85160	9.58790			0.00	0	7,857
Total ANY DAY EXPIRY CAAC € Future							0.00	0	7,857
ANY DAY On 18/03/2011 Foreign Exchange Option	9.60	Call		44.00000	254,000	16.39	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.60	Put		56.00000	2,000	16.39	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.65	Call		27.00000	206,000	15.89	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.65	Put		89.00000	4,000	15.89	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.55	Call		72.00000	303,000	16.90	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.55	Put		34.00000	1,000	16.90	0.00	0	0
Total ANY DAY EXPIRY CAAC € Option							0.00	0	0
Total ANY DAY EXPIRY CAAC €							0.00	0	7,857
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.90780	6.93150			8,683,104.60	1,257	13,460
AU\$ / R On 19/09/2011 Foreign Exchange Future			6.92810	6.94660			0.00	0	8,470
Total AU\$ / R Future							8,683,104.60	1,257	21,930

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	6.65	Call		340.00000	318,000	11.62	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		59.00000	60,000	11.62	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		300.00000	278,000	11.25	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		69.00000	70,000	11.25	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		382.00000	359,000	11.99	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		51.00000	51,000	11.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		415.00000	402,000	12.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		118.00000	124,000	12.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		378.00000	365,000	11.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		131.00000	137,000	11.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		454.00000	440,000	12.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		107.00000	112,000	12.47	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							8,683,104.60	1,257	21,930
CAD/ R On 13/06/2011 Foreign Exchange Future			7.15500	7.12150			18,603,000.00	2,600	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.24240	7.20610			0.00	0	0
Total CAD/ R Future							18,603,000.00	2,600	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		308.00000	344,000	13.62	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		87.00000	89,000	13.62	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		272.00000	308,000	13.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		101.00000	103,000	13.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		345.00000	381,000	13.78	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		74.00000	76,000	13.78	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		213.00000	237,000	11.63	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		257.00000	245,000	11.63		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		194.00000	217,000	11.75		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		288.00000	275,000	11.75		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		234.00000	263,000	11.68		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		228.00000	221,000	11.68		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								18,603,000.00	2,600	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.69770	7.52450				0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Future			7.81680	7.63900				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		490.00000	635,000	14.86		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		66.00000	37,000	14.86		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		451.00000	593,000	14.79		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		77.00000	45,000	14.79		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		530.00000	679,000	14.93		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		56.00000	31,000	14.93		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		312.00000	406,000	14.28		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		323.00000	239,000	14.28		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		292.00000	380,000	14.31		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		353.00000	263,000	14.31		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		336.00000	434,000	14.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		297.00000	217,000	14.24		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future			14,127.58000	13,916.27000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,163.00000	6,276,000		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		4,163.00000	6,276,000		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		4,163.00000	6,276,000		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			1.07620	1.06180			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.09560	1.08070			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		346.00000	441,000	13.83	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		228.00000	179,000	13.83	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		163.00000	217,000	14.93	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		545.00000	455,000	14.93	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		683.00000	812,000	13.71	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		65.00000	50,000	13.71	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		371.00000	448,000	14.96	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		564.00000	492,000	14.96	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		234.00000	287,000	15.99	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		927.00000	831,000	15.99	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		593.00000	700,000	14.17	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		286.00000	244,000	14.17	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							251,951,776.70	34,182	1,069,139
Total Options							0.00	0	58,470
Grand Total:							251,951,776.70	34,182	1,127,609