



Currency Derivatives Daily MTM Report

Daily summary for: 22/03/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99100	7.07090			105,815,776.00	15,136	377,217
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09250	7.17400			4,964,750.00	700	55,171
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19140	7.27290			0.00	0	2,082
\$ / R	On	19/03/2012	Foreign Exchange Future			7.29770	7.38250			0.00	0	277
Total \$ / R Future										110,780,526.00	15,836	434,747
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		97.00000	72,000	16.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		476.00000	531,000	16.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		88.00000	65,000	17.25	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		517.00000	574,000	17.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		107.00000	80,000	16.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		436.00000	489,000	16.69	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		442.00000	374,000	14.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		71.00000	83,000	14.97	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		287.00000	331,000	15.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		158.00000	122,000	15.59	0.00	0	2,190
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		193.00000	228,000	14.76	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		214.00000	169,000	14.76	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		965.00000	1,034,000	20.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		36.00000	25,000	20.01	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		780.00000	845,000	18.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		51.00000	36,000	18.90	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		322.00000	369,000	15.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		143.00000	110,000	15.87	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		130.00000	99,000	16.14	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		359.00000	408,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		223.00000	261,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		194.00000	152,000	15.04	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		170.00000	197,000	14.49	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		241.00000	188,000	14.49	0.00	0	150
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		111.00000	90,000	18.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		987.00000	1,048,000	18.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		106.00000	86,000	19.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,032.00000	1,094,000	19.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		118.00000	95,000	18.59	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		944.00000	1,003,000	18.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		773.00000	828,000	17.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		147.00000	120,000	17.78	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		237.00000	197,000	16.14	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		463.00000	505,000	16.14	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		527.00000	460,000	14.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		153.00000	168,000	14.88	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		463.00000	399,000	14.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		189.00000	207,000	14.90	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		499.00000	543,000	16.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		223.00000	185,000	16.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		612.00000	661,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		186.00000	153,000	16.96	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		596.00000	526,000	14.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		122.00000	134,000	14.87	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		363.00000	318,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		440.00000	477,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		346.00000	302,000	15.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		473.00000	511,000	15.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		382.00000	335,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		409.00000	444,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		641.00000	576,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		295.00000	314,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		613.00000	549,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		317.00000	337,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		669.00000	604,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		273.00000	292,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		661.00000	596,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		279.00000	298,000	15.16	0.00	0	1,000
Total \$ / R Option										0.00	0	60,640
Total \$ / R										110,780,526.00	15,836	495,387
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.99100	7.07090			111,856.00	16	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			7.09250	7.17400			0.00	0	0
Total \$ / R MAXI Future									111,856.00	16	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		21,394.00000	16,901,000	14.76	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		19,304.00000	22,801,000	14.76	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		19,361.00000	15,168,000	15.04	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		22,271.00000	26,068,000	15.04	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		24,100.00000	18,827,000	14.49	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		17,010.00000	19,727,000	14.49	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		11,758.00000	8,868,000	16.42	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		39,668.00000	44,768,000	16.42	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		34,894.00000	29,357,000	14.92	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		27,494.00000	30,107,000	14.92	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		32,376.00000	27,454,000	15.12	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		29,976.00000	33,204,000	15.12	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		37,542.00000	31,787,000	14.91	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		25,142.00000	27,537,000	14.91	0.00	0	0
Total \$ / R MAXI Option									0.00	0	60
Total \$ / R MAXI									111,856.00	16	340
£ / R	On 13/06/2011	Foreign Exchange Future			11.43780	11.42120			2,287,560.00	200	16,216
£ / R	On 19/09/2011	Foreign Exchange Future			11.58440	11.57070			0.00	0	17,746
£ / R	On 19/12/2011	Foreign Exchange Future			11.72310	11.70990			0.00	0	452
Total £ / R Future									2,287,560.00	200	34,414
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		175.00000	167,000	15.05	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		604.00000	579,000	15.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		163.00000	155,000	15.16	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		642.00000	617,000	15.16	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		188.00000	180,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		567.00000	542,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		752.00000	763,000	14.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		81.00000	75,000	14.34	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		333.00000	313,000	14.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		304.00000	301,000	14.12	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		265.00000	261,000	14.35	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		394.00000	373,000	14.35	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		152.00000	143,000	15.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		681.00000	655,000	15.28	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		515.00000	514,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		444.00000	430,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		491.00000	489,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		470.00000	455,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		540.00000	539,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		419.00000	405,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		450.00000	445,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		529.00000	511,000	14.62	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		305.00000	298,000	15.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		834.00000	814,000	15.49	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		623.00000	626,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		563.00000	553,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		600.00000	602,000	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	19/12/2011	Foreign Exchange Option	11.70	Put		590.00000	579,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		647.00000	650,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		537.00000	527,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		427.00000	426,000	15.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		917.00000	903,000	15.45	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										2,287,560.00	200	35,184
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08640	0.08730			2,592.00	30	1,173
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08770	0.08860			877.00	10	70
Total ¥ / R Future										3,469.00	40	1,243
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		439.00000	364,000	17.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		209.00000	224,000	17.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		121.00000	89,000	21.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		891.00000	949,000	21.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,243.00000	1,152,000	17.29	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	12,000	17.29	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		975.00000	884,000	16.21	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		115.00000	114,000	16.21	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		434.00000	370,000	19.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		574.00000	600,000	19.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,869.00000	1,778,000	16.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		9.00000	8,000	16.19	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										3,469.00	40	1,243

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			9.90690	9.97860			15,930,295.20	1,608	15,516
€ / R	On	19/09/2011	Foreign Exchange Future			10.02760	10.10200			0.00	0	14,009
€ / R	On	19/12/2011	Foreign Exchange Future			10.14010	10.21570			0.00	0	300
Total € / R Future										15,930,295.20	1,608	29,825
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		360.00000	299,000	12.93	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		181.00000	192,000	12.93	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		331.00000	272,000	12.91	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		202.00000	215,000	12.91	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		390.00000	328,000	12.94	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		161.00000	171,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		657.00000	592,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		205.00000	214,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		625.00000	561,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		223.00000	233,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		690.00000	625,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		188.00000	197,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		725.00000	661,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		309.00000	321,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		696.00000	632,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		330.00000	342,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		755.00000	690,000	13.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		289.00000	300,000	13.72	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										15,930,295.20	1,608	29,825

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 Future			6.99690	6.95640			0.00	0	13,535
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.01330	6.97360			0.00	0	8,370
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.03180	6.99140			0.00	0	0
Total AU\$ / R Future							0.00	0	21,905
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		365.00000	395,000	12.87	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		59.00000	48,000	12.87	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		325.00000	353,000	12.52	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		69.00000	56,000	12.52	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		407.00000	438,000	13.23	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		51.00000	41,000	13.23	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		438.00000	469,000	12.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		114.00000	106,000	12.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		401.00000	431,000	12.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		127.00000	118,000	12.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		478.00000	509,000	13.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		104.00000	96,000	13.09	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		487.00000	514,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		146.00000	132,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		454.00000	480,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		163.00000	148,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		520.00000	568,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		129.00000	136,000	13.00	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	21,905

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 Future			7.12480	7.16880			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.21060	7.25550			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		342.00000	301,000	12.32	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		73.00000	76,000	12.32	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		305.00000	264,000	12.12	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		86.00000	89,000	12.12	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		381.00000	339,000	12.53	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		62.00000	64,000	12.53	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		245.00000	212,000	11.39	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		240.00000	251,000	11.39	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		224.00000	193,000	11.52	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		269.00000	282,000	11.52	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		271.00000	233,000	11.26	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		216.00000	222,000	11.26	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			7.73830	7.81690			0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.85670	7.93750			0.00	0	0
Total CHF / R Future							0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		752.00000	680,000	16.61	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		35.00000	42,000	16.61	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		707.00000	636,000	16.48	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		40.00000	48,000	16.48	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	13/06/2011	Foreign Exchange Option	7.05	Call		797.00000	724,000	16.75	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		30.00000	36,000	16.75	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		496.00000	443,000	15.15	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		209.00000	236,000	15.15	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		467.00000	415,000	15.17	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		230.00000	258,000	15.17	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		527.00000	473,000	15.14	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		190.00000	216,000	15.14	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			14,121.42000	14,234.75000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		7,348.00000	6,214,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		7,347.00000	6,214,000		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		7,348.00000	6,214,000		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			1.06940	1.07940			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.08830	1.09890			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		467.00000	388,000	13.91	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 13/06/2011 Foreign Exchange Option	1.05	Put		173.00000	194,000	13.91	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		236.00000	185,000	15.25	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		442.00000	491,000	15.25	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		841.00000	746,000	13.59	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		47.00000	52,000	13.59	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		473.00000	404,000	14.98	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		484.00000	521,000	14.98	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		307.00000	256,000	16.11	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		818.00000	873,000	16.11	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		729.00000	640,000	14.04	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		240.00000	257,000	14.04	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							129,113,706.20	17,700	523,314
Total Options							0.00	0	61,470
Grand Total:							129,113,706.20	17,700	584,784