



Currency Derivatives Daily MTM Report

Daily summary for: 28/03/2011

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			6.94700	6.92660			35,096,244.00	5,052	382,086
\$ / R	On	19/09/2011	Foreign Exchange Future			7.04720	7.02690			246,652.00	35	55,405
\$ / R	On	19/12/2011	Foreign Exchange Future			7.14380	7.12390			1,071,570.00	150	2,307
\$ / R	On	19/03/2012	Foreign Exchange Future			7.24670	7.22830			0.00	0	638
Total \$ / R Future										36,414,466.00	5,237	440,436
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		56.00000	56,000	16.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		579.00000	559,000	16.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		50.00000	50,000	17.13	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		623.00000	603,000	17.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		62.00000	62,000	16.59	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		535.00000	515,000	16.59	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		320.00000	333,000	14.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		93.00000	86,000	14.70	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		371.00000	352,000	15.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		98.00000	99,000	15.51	0.00	0	1,790
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		261.00000	244,000	14.70	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		138.00000	141,000	14.70	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,092.00000	1,071,000	19.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		19.00000	18,000	19.84	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		900.00000	879,000	18.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		27.00000	26,000	18.76	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		410.00000	391,000	15.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		87.00000	88,000	15.78	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		78.00000	79,000	16.05	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		451.00000	432,000	16.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		296.00000	279,000	14.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		123.00000	126,000	14.97	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		228.00000	212,000	14.43	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		155.00000	159,000	14.43	0.00	0	150
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		493.00000	473,000	16.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		70.00000	70,000	16.32	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		197.00000	182,000	14.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		174.00000	179,000	14.16	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		356.00000	370,000	14.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		79.00000	73,000	14.80	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		223.00000	234,000	14.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		146.00000	137,000	14.37	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		167.00000	158,000	14.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		194.00000	205,000	14.26	0.00	0	2,400
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		79.00000	81,000	19.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,102.00000	1,084,000	19.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		75.00000	77,000	19.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,148.00000	1,130,000	19.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		83.00000	86,000	18.85	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,056.00000	1,039,000	18.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		878.00000	861,000	18.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		105.00000	108,000	18.01	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		173.00000	179,000	16.33	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		546.00000	532,000	16.33	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		410.00000	424,000	14.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		183.00000	177,000	14.85	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		351.00000	366,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		224.00000	219,000	14.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		585.00000	571,000	16.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		162.00000	168,000	16.54	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		707.00000	691,000	17.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		134.00000	138,000	17.17	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		473.00000	489,000	14.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		146.00000	142,000	14.85	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		289.00000	296,000	15.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		515.00000	502,000	15.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		274.00000	281,000	16.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		550.00000	537,000	16.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		305.00000	312,000	15.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		481.00000	468,000	15.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		533.00000	545,000	15.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		341.00000	334,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		507.00000	519,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		365.00000	358,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		560.00000	572,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		318.00000	311,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		552.00000	564,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		324.00000	317,000	15.29	0.00	0	1,000
Total \$ / R Option										0.00	0	91,040
Total \$ / R										36,414,466.00	5,237	531,476
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.94700		6.92660				166,728.00	24	280
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		7.04720		7.02690				0.00	0	0
Total \$ / R MAXI Future										166,728.00	24	280
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		13,796.00000	14,141,000	14.70		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		26,136.00000	24,441,000	14.70		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		12,296.00000	12,569,000	14.97		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		29,636.00000	27,869,000	14.97		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		15,476.00000	15,903,000	14.43		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		22,816.00000	21,203,000	14.43		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		6,961.00000	6,997,000	16.32		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		49,301.00000	47,297,000	16.32		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		25,999.00000	26,870,000	15.07		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		33,309.00000	32,150,000	15.07		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		24,273.00000	25,090,000	15.28		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		36,583.00000	35,370,000	15.28		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Call		27,856.00000	28,783,000	14.86	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		30,166.00000	29,063,000	14.86	0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										166,728.00	24	340
£ / R	On	13/06/2011	Foreign Exchange Future			11.10960	11.12780			43,660,728.00	3,930	23,935
£ / R	On	19/09/2011	Foreign Exchange Future			11.25160	11.27070			0.00	0	17,766
£ / R	On	19/12/2011	Foreign Exchange Future			11.38600	11.40610			0.00	0	452
Total £ / R Future										43,660,728.00	3,930	42,153
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		81.00000	75,000	15.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		803.00000	815,000	15.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		74.00000	68,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		846.00000	858,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		89.00000	82,000	14.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		761.00000	772,000	14.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		505.00000	487,000	13.51	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		127.00000	127,000	13.51	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		486.00000	493,000	14.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		164.00000	153,000	14.17	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		138.00000	129,000	14.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		560.00000	569,000	14.39	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		68.00000	63,000	15.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		890.00000	903,000	15.28	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		361.00000	349,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		590.00000	597,000	14.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		344.00000	333,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		623.00000	631,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		378.00000	366,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		557.00000	564,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		313.00000	302,000	15.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		692.00000	700,000	15.04	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		205.00000	197,000	15.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,034.00000	1,045,000	15.95	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		480.00000	468,000	15.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		724.00000	732,000	15.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		463.00000	451,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		757.00000	765,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		497.00000	485,000	14.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		691.00000	699,000	14.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		324.00000	315,000	15.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,118.00000	1,129,000	15.99	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										43,660,728.00	3,930	42,923
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08510	0.08540			0.00	0	1,173
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08640	0.08670			0.00	0	70
Total ¥ / R Future										0.00	0	1,243
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		293.00000	273,000	17.18	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		253.00000	263,000	17.18	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		61.00000	55,000	21.01	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	0.10	Put		1,021.00000	1,045,000	21.01	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,053.00000	1,023,000	16.82	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	13,000	16.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		790.00000	765,000	15.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		120.00000	125,000	15.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		309.00000	296,000	18.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		639.00000	656,000	18.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,678.00000	1,648,000	15.59	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	15.59	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,243
€ / R	On	13/06/2011	Foreign Exchange Future			9.78400	9.78400			0.00	0	15,722
€ / R	On	19/09/2011	Foreign Exchange Future			9.90150	9.90290			0.00	0	14,010
€ / R	On	19/12/2011	Foreign Exchange Future			10.01110	10.01340			0.00	0	300
Total € / R Future										0.00	0	30,032
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		231.00000	223,000	12.87	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		247.00000	239,000	12.87	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		211.00000	203,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		277.00000	269,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		256.00000	248,000	12.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		222.00000	214,000	12.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		509.00000	504,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		256.00000	253,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		481.00000	476,000	13.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		278.00000	275,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		539.00000	534,000	13.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		236.00000	233,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		582.00000	577,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		369.00000	366,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		556.00000	550,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		393.00000	389,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		610.00000	604,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		347.00000	343,000	13.74	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										0.00	0	30,032
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.06540	7.05910			706,540.00	100	13,335
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.08120	7.07520			0.00	0	8,570
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.09860	7.09340			0.00	0	0
Total AU\$ / R Future										706,540.00	100	21,905
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		434.00000	438,000	11.48	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		25.00000	23,000	11.48	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		390.00000	394,000	11.31	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		31.00000	29,000	11.31	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		478.00000	483,000	11.64	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		19.00000	18,000	11.64	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		492.00000	496,000	11.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		67.00000	65,000	11.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		453.00000	457,000	11.29	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 19/09/2011 Foreign Exchange Option	6.70	Put		78.00000	76,000	11.29		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		532.00000	536,000	11.41		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		57.00000	55,000	11.41		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		539.00000	541,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		96.00000	92,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		502.00000	505,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		109.00000	106,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		576.00000	579,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		83.00000	80,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								706,540.00	100	21,905
CAD/ R On 13/06/2011 Foreign Exchange Future			7.11490	7.08920				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.19910	7.17450				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		271.00000	287,000	12.20		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		82.00000	72,000	12.20		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		236.00000	251,000	12.00		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		97.00000	86,000	12.00		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		308.00000	325,000	12.41		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		69.00000	60,000	12.41		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		195.00000	203,000	11.42		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		271.00000	254,000	11.42		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		176.00000	184,000	11.56		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		302.00000	285,000	11.56		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	7.20	Call		215.00000	224,000	11.29	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		241.00000	225,000	11.29	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			7.58850	7.57440			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.70410	7.69050			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		535.00000	545,000	16.32	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		61.00000	57,000	16.32	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		494.00000	504,000	16.17	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		70.00000	66,000	16.17	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		577.00000	587,000	16.47	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		53.00000	49,000	16.47	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		346.00000	351,000	15.23	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		306.00000	297,000	15.23	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		322.00000	326,000	15.23	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		332.00000	322,000	15.23	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		371.00000	376,000	15.22	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		281.00000	272,000	15.22	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			13,951.36000	13,945.86000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,459.00000	4,514,000		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 Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		4,459.00000	4,514,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		4,459.00000	4,514,000		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			1.06130	1.05890			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.07990	1.07810			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		318.00000	326,000	13.76	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		229.00000	213,000	13.76	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		146.00000	149,000	15.34	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		557.00000	536,000	15.34	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		649.00000	666,000	13.14	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		60.00000	53,000	13.14	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		354.00000	362,000	15.15	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		573.00000	563,000	15.15	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		225.00000	229,000	16.39	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		944.00000	930,000	16.39	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		567.00000	579,000	14.04	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		286.00000	280,000	14.04	0.00	0	0
Total YUAN/R Option										0.00	0	0
Total YUAN/R										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							80,948,462.00	9,291	536,949
Total Options							0.00	0	91,870
Grand Total:							80,948,462.00	9,291	628,819