



# Currency Derivatives Daily MTM Report

Daily summary for: 29/03/2011

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			6.93060	6.94700			17,028,484.20	2,457	382,990
\$ / R	On	19/09/2011	Foreign Exchange Future			7.03120	7.04720			386,716.00	55	55,425
\$ / R	On	19/12/2011	Foreign Exchange Future			7.12770	7.14380			0.00	0	2,307
\$ / R	On	19/03/2012	Foreign Exchange Future			7.23160	7.24670			0.00	0	638
<b>Total \$ / R Future</b>										<b>17,415,200.20</b>	<b>2,512</b>	<b>441,360</b>
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		56.00000	52,000	16.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		559.00000	571,000	16.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		50.00000	46,000	17.14	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		603.00000	615,000	17.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		62.00000	58,000	16.58	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		515.00000	527,000	16.58	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		333.00000	320,000	14.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		86.00000	89,000	14.64	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		352.00000	362,000	15.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		99.00000	93,000	15.47	0.00	0	1,790
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		244.00000	251,000	14.63	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		141.00000	132,000	14.63	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,071.00000	1,086,000	19.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		18.00000	17,000	19.93	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		879.00000	893,000	18.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		26.00000	24,000	18.82	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		391.00000	401,000	15.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		88.00000	82,000	15.75	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		79.00000	73,000	16.03	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		432.00000	442,000	16.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		279.00000	287,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		126.00000	118,000	14.91	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		212.00000	218,000	14.35	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		159.00000	149,000	14.35	0.00	0	150
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		473.00000	484,000	16.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		70.00000	65,000	16.30	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		182.00000	187,000	14.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		179.00000	168,000	14.07	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		370.00000	356,000	14.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		73.00000	75,000	14.75	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		234.00000	222,000	14.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		137.00000	141,000	14.30	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		158.00000	163,000	14.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		205.00000	194,000	14.18	0.00	0	2,400
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		81.00000	78,000	19.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,084.00000	1,097,000	19.08	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		77.00000	74,000	19.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,130.00000	1,143,000	19.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		86.00000	83,000	18.87	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,039.00000	1,052,000	18.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		861.00000	873,000	18.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		108.00000	104,000	18.02	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		179.00000	172,000	16.31	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		532.00000	541,000	16.31	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		424.00000	412,000	14.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		177.00000	181,000	14.79	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		366.00000	354,000	14.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		219.00000	223,000	14.80	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		571.00000	580,000	16.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		168.00000	161,000	16.52	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		691.00000	702,000	17.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		138.00000	133,000	17.16	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		489.00000	476,000	14.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		142.00000	145,000	14.78	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		296.00000	287,000	15.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		502.00000	509,000	15.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		281.00000	273,000	15.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		537.00000	545,000	15.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		312.00000	303,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		468.00000	475,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		545.00000	532,000	15.23	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		334.00000	336,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		519.00000	507,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		358.00000	361,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		572.00000	559,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		311.00000	313,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		564.00000	551,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		317.00000	319,000	15.20	0.00	0	1,000
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>91,040</b>
<b>Total \$ / R</b>										<b>17,415,200.20</b>	<b>2,512</b>	<b>532,400</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.93060		6.94700				0.00	0	280
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		7.03120		7.04720				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>280</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		14,141.00000	13,248,000	14.63		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		24,441.00000	25,188,000	14.63		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		12,569.00000	11,752,000	14.91		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		27,869.00000	28,692,000	14.91		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		15,903.00000	14,932,000	14.35		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		21,203.00000	21,872,000	14.35		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		6,997.00000	6,497,000	16.30		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		47,297.00000	48,437,000	16.30		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		26,870.00000	25,934,000	15.03		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		32,150.00000	32,814,000	15.03		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		25,090.00000	24,200,000	15.25		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		35,370.00000	36,080,000	15.25		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		28,783.00000	27,799,000	14.82	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.05	Put		29,063.00000	29,679,000	14.82	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>340</b>
£ / R	On	13/06/2011	Foreign Exchange Future			11.06270	11.10960			29,260,841.50	2,645	26,580
£ / R	On	19/09/2011	Foreign Exchange Future			11.20520	11.25160			112,052.00	10	17,776
£ / R	On	19/12/2011	Foreign Exchange Future			11.33910	11.38600			0.00	0	452
<b>Total £ / R Future</b>										<b>29,372,893.50</b>	<b>2,655</b>	<b>44,808</b>
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		75.00000	66,000	15.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		815.00000	853,000	15.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		68.00000	60,000	15.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		858.00000	897,000	15.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		82.00000	73,000	15.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		772.00000	810,000	15.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		487.00000	451,000	13.41	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		127.00000	138,000	13.41	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		493.00000	525,000	14.21	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		153.00000	138,000	14.21	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		129.00000	115,000	14.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		569.00000	602,000	14.44	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		63.00000	55,000	15.35	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		903.00000	942,000	15.35	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		349.00000	331,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		597.00000	626,000	14.82	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		333.00000	315,000	14.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		631.00000	660,000	14.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		366.00000	347,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		564.00000	592,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		302.00000	286,000	15.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		700.00000	731,000	15.13	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		197.00000	186,000	16.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,045.00000	1,081,000	16.05	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		468.00000	449,000	15.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		732.00000	760,000	15.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		451.00000	433,000	15.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		765.00000	794,000	15.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		485.00000	465,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		699.00000	726,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		315.00000	301,000	16.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,129.00000	1,162,000	16.07	0.00	0	250
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>770</b>
<b>Total £ / R</b>										<b>29,372,893.50</b>	<b>2,655</b>	<b>45,578</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08510			757.80	9	1,173
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08640			0.00	0	70
<b>Total ¥ / R Future</b>										<b>757.80</b>	<b>9</b>	<b>1,243</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		273.00000	225,000	17.07	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		263.00000	305,000	17.07	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		55.00000	43,000	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		1,045.00000	1,123,000	21.01	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,023.00000	936,000	16.41	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		13.00000	16,000	16.41	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		765.00000	693,000	15.42	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		125.00000	143,000	15.42	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		296.00000	262,000	18.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		656.00000	712,000	18.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,648.00000	1,559,000	15.13	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	9,000	15.13	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>757.80</b>	<b>9</b>	<b>1,243</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.73800	9.78400			97,380.00	10	15,732
€ / R	On	19/09/2011	Foreign Exchange Future			9.85600	9.90150			0.00	0	14,010
€ / R	On	19/12/2011	Foreign Exchange Future			9.96500	10.01110			0.00	0	300
<b>Total € / R Future</b>										<b>97,380.00</b>	<b>10</b>	<b>30,042</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		223.00000	200,000	12.93	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		239.00000	262,000	12.93	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		203.00000	182,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		269.00000	294,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		248.00000	220,000	12.73	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		214.00000	232,000	12.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		504.00000	474,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		253.00000	268,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		476.00000	446,000	13.47	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		275.00000	290,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		534.00000	503,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		233.00000	247,000	13.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		577.00000	547,000	13.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		366.00000	382,000	13.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		550.00000	521,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		389.00000	406,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		604.00000	574,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		343.00000	359,000	13.68	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total € / R</b>										<b>97,380.00</b>	<b>10</b>	<b>30,042</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.03350	7.06540			422,010.00	60	13,275
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.05030	7.08120			0.00	0	8,570
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.06840	7.09860			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>422,010.00</b>	<b>60</b>	<b>21,845</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		438.00000	410,000	11.49	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		23.00000	27,000	11.49	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		394.00000	367,000	11.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		29.00000	34,000	11.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		483.00000	454,000	11.65	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		18.00000	21,000	11.65	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		496.00000	470,000	11.30	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		65.00000	70,000	11.30	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		457.00000	432,000	11.23	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		76.00000	82,000	11.23	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		536.00000	510,000	11.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		55.00000	60,000	11.37	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		541.00000	518,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		92.00000	100,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		505.00000	482,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		106.00000	114,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		579.00000	555,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		80.00000	87,000	11.00	0.00	0	0
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>							<b>422,010.00</b>	<b>60</b>	<b>21,845</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.09090	7.11490			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.17620	7.19910			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		287.00000	269,000	12.22	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		72.00000	78,000	12.22	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		251.00000	234,000	12.03	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		86.00000	93,000	12.03	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		325.00000	306,000	12.42	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		60.00000	65,000	12.42	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		203.00000	192,000	11.43	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		254.00000	266,000	11.43	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		184.00000	174,000	11.57	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		285.00000	298,000	11.57	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		224.00000	212,000	11.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		225.00000	236,000	11.30	0.00	0	0
<b>Total CAD/ R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2011	Foreign Exchange Future			7.53500	7.58850			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.65030	7.70410			0.00	0	0
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>900</b>
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		545.00000	500,000	16.21	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		57.00000	65,000	16.21	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		504.00000	460,000	16.06	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		66.00000	75,000	16.06	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		587.00000	541,000	16.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		49.00000	56,000	16.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		351.00000	321,000	15.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		297.00000	321,000	15.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		326.00000	300,000	15.34	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		322.00000	350,000	15.34	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		376.00000	346,000	15.23	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		272.00000	296,000	15.23	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>900</b>
RAIN	On	13/06/2011	Foreign Exchange Future			13,888.65000	13,951.36000			0.00	0	0
<b>Total RAIN Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,514.00000	3,887,000		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	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		4,514.00000	3,886,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		4,514.00000	3,887,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
<b>Total RAIN Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05880	1.06130			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.07800	1.07990			0.00	0	0
<b>Total YUAN/R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		326.00000	309,000	13.68	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		213.00000	221,000	13.68	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		149.00000	139,000	15.33	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		536.00000	551,000	15.33	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		666.00000	643,000	13.02	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		53.00000	55,000	13.02	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		362.00000	352,000	15.12	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		563.00000	572,000	15.12	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		229.00000	223,000	16.40	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		930.00000	943,000	16.40	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		579.00000	564,000	13.96	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		280.00000	284,000	13.96	0.00	0	0
<b>Total YUAN/R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							47,308,241.50	5,246	540,478
<b>Total Options</b>							0.00	0	91,870
<b>Grand Total:</b>							47,308,241.50	5,246	632,348