



Currency Derivatives Daily MTM Report

Daily summary for: 04/04/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			6.76420	6.80480			105,318,594.00	15,570	408,460
\$ / R	On	19/09/2011	Foreign Exchange Future			6.86330	6.90410			3,438,513.30	501	108,959
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95950	7.00000			36,947,985.50	5,309	8,431
\$ / R	On	19/03/2012	Foreign Exchange Future			7.06410	7.10200			0.00	0	638
Total \$ / R Future										145,705,092.80	21,380	526,488
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		29.00000	21,000	16.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		674.00000	707,000	16.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		25.00000	18,000	16.61	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		720.00000	754,000	16.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		33.00000	25,000	16.21	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		628.00000	661,000	16.21	330,500.00	500	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		224.00000	196,000	13.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		119.00000	132,000	13.75	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		451.00000	481,000	15.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		56.00000	45,000	15.40	0.00	0	1,790
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		330.00000	357,000	14.80	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		85.00000	71,000	14.80	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,202.00000	1,240,000	18.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		7.00000	4,000	18.63	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,007.00000	1,044,000	17.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		12.00000	8,000	17.82	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		494.00000	525,000	15.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		49.00000	39,000	15.60	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		43.00000	33,000	15.81	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		538.00000	569,000	15.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		369.00000	397,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		74.00000	61,000	15.00	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		292.00000	318,000	14.60	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		97.00000	82,000	14.60	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		582.00000	615,000	16.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		37.00000	29,000	16.01	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		257.00000	281,000	14.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		112.00000	95,000	14.39	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		256.00000	226,000	13.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		101.00000	112,000	13.91	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		146.00000	127,000	13.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		191.00000	213,000	13.99	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		223.00000	246,000	14.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		128.00000	110,000	14.19	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		0.00000	331,000	14.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		0.00000	67,000	14.40	6,700.00	100	100

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	8.05	Call		63.00000	57,000	19.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,209.00000	1,244,000	19.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		60.00000	54,000	19.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,256.00000	1,291,000	19.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		67.00000	60,000	19.52	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,163.00000	1,197,000	19.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		980.00000	1,012,000	18.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		84.00000	75,000	18.66	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		138.00000	126,000	16.93	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		634.00000	663,000	16.93	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		329.00000	302,000	14.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		225.00000	239,000	14.57	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		278.00000	257,000	14.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		274.00000	294,000	14.77	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		675.00000	705,000	17.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		129.00000	118,000	17.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		803.00000	834,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		107.00000	97,000	17.79	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		386.00000	357,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		182.00000	194,000	14.60	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		241.00000	226,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		591.00000	617,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		229.00000	214,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		629.00000	655,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		254.00000	239,000	16.09	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	7.30	Put		554.00000	580,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		457.00000	433,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		391.00000	405,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		434.00000	413,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		418.00000	435,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		482.00000	457,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		366.00000	379,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		475.00000	450,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		373.00000	386,000	15.21	0.00	0	1,000
Total \$ / R Option										337,200.00	600	110,570
Total \$ / R										146,042,292.80	21,980	637,058
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.76420	6.80480			0.00	0	280
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.86330	6.90410			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		8,499.00000	7,083,000	14.80	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		33,019.00000	35,663,000	14.80	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		7,408.00000	6,098,000	15.00	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		36,928.00000	39,678,000	15.00	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		9,747.00000	8,218,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		29,267.00000	31,798,000	14.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		3,737.00000	2,859,000	16.01	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		58,257.00000	61,439,000	16.01	0.00	0	60
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		20,894.00000	19,184,000	15.63	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		40,484.00000	42,854,000	15.63	0.00	0	0

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 Option	7.15	Call		19,472.00000	17,852,000	15.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		44,062.00000	46,522,000	15.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		22,430.00000	20,627,000	15.42		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		37,020.00000	39,297,000	15.42		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	340
£ / R	On 13/06/2011	Foreign Exchange Future			10.90570	10.90220				1,221,438.40	112	26,871
£ / R	On 19/09/2011	Foreign Exchange Future			11.04440	11.04120				0.00	0	29,955
£ / R	On 19/12/2011	Foreign Exchange Future			11.17510	11.17200				89,400.80	8	456
Total £ / R Future										1,310,839.20	120	57,282
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		41.00000	37,000	15.07		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		989.00000	981,000	15.07		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		37.00000	34,000	15.20		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		1,035.00000	1,028,000	15.20		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		45.00000	41,000	14.94		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		943.00000	935,000	14.94		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		331.00000	327,000	12.73		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		179.00000	171,000	12.73		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		637.00000	628,000	14.04		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		89.00000	84,000	14.04		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		73.00000	68,000	14.30		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		721.00000	712,000	14.30		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		34.00000	30,000	15.33		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Put		1,082.00000	1,074,000	15.33		0.00	0	100

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	11.50	Call		267.00000	262,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		726.00000	718,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		254.00000	249,000	15.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		763.00000	755,000	15.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		281.00000	276,000	14.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		690.00000	682,000	14.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		230.00000	225,000	15.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		839.00000	831,000	15.20	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		147.00000	143,000	16.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,206.00000	1,199,000	16.12	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		386.00000	382,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		864.00000	857,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		372.00000	368,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		900.00000	893,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		401.00000	397,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		829.00000	822,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		257.00000	253,000	16.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,285.00000	1,278,000	16.29	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										1,310,839.20	120	58,052
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08060	0.08070			96,720.00	1,200	637
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08190	0.08200			0.00	0	16,271
Total ¥ / R Future										96,720.00	1,200	16,908
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		111.00000	103,000	18.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		541.00000	543,000	18.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		18.00000	16,000	22.10	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,448.00000	1,456,000	22.10	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		615.00000	604,000	16.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		45.00000	44,000	16.15	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		477.00000	467,000	16.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		277.00000	277,000	16.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		177.00000	171,000	20.17	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		977.00000	981,000	20.17	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,218.00000	1,208,000	14.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		18.00000	18,000	14.53	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										96,720.00	1,200	16,908
€ / R	On	13/06/2011	Foreign Exchange Future			9.61350	9.61170			1,345,890.00	140	15,783
€ / R	On	19/09/2011	Foreign Exchange Future			9.72960	9.72790			0.00	0	50,917
€ / R	On	19/12/2011	Foreign Exchange Future			9.83720	9.83580			0.00	0	300
Total € / R Future										1,345,890.00	140	67,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		145.00000	139,000	12.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		333.00000	326,000	12.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		131.00000	125,000	13.16	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		369.00000	362,000	13.16	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		161.00000	155,000	12.77	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		299.00000	292,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		389.00000	386,000	13.16	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	9.65	Put		311.00000	306,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		364.00000	361,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		336.00000	331,000	13.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		416.00000	413,000	13.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		288.00000	283,000	13.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		468.00000	468,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		432.00000	431,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		444.00000	444,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		458.00000	457,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		492.00000	492,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		406.00000	405,000	13.60	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										1,345,890.00	140	67,000
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.93910	6.99380			0.00	0	13,275
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.95510	7.00990			1,391,020.00	200	8,570
AU\$ / R	On	19/12/2011	Foreign Exchange Future			6.97310	7.02750			0.00	0	0
Total AU\$ / R Future										1,391,020.00	200	21,845
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		372.00000	324,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		28.00000	35,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		329.00000	283,000	10.94	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		35.00000	44,000	10.94	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		415.00000	366,000	11.28	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		21.00000	27,000	11.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		437.00000	394,000	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	6.65	Put		77.00000	89,000	11.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		400.00000	358,000	11.14		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		90.00000	103,000	11.14		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		476.00000	431,000	11.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		66.00000	76,000	11.31		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		486.00000	446,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		109.00000	123,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		452.00000	412,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		125.00000	139,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		522.00000	480,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		95.00000	107,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,391,020.00	200	21,845
CAD/ R On 13/06/2011 Foreign Exchange Future			6.98100	7.04430				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.06470	7.12870				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		228.00000	182,000	11.38		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		84.00000	101,000	11.38		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		195.00000	152,000	11.17		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		101.00000	121,000	11.17		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		264.00000	215,000	11.59		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		70.00000	84,000	11.59		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		171.00000	143,000	11.55		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		292.00000	328,000	11.55		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	7.30	Call		154.00000	129,000	11.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		325.00000	364,000	11.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		189.00000	159,000	11.41	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		260.00000	294,000	11.41	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			7.35900	7.33260			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.47160	7.44490			0.00	0	0
Total CHF / R Future										0.00	0	900
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		339.00000	354,000	15.69	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		106.00000	95,000	15.69	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		305.00000	318,000	15.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		122.00000	109,000	15.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		375.00000	391,000	15.88	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		92.00000	82,000	15.88	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		232.00000	239,000	15.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		437.00000	417,000	15.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		216.00000	222,000	15.76	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		471.00000	450,000	15.76	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		249.00000	257,000	15.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		404.00000	385,000	15.53	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			13,612.73000	13,637.78000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future											0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,378.00000	1,127,000			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		1,378.00000	1,127,000			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		1,378.00000	1,127,000			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			1.03760	1.04170				0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05640	1.06100				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		217.00000	199,000	14.04		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		300.00000	323,000	14.04		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		92.00000	83,000	15.84		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		675.00000	707,000	15.84		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		497.00000	465,000	12.89		0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		80.00000	89,000	12.89		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		288.00000	267,000	15.50		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		678.00000	703,000	15.50		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		181.00000	166,000	16.78		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,071.00000	1,102,000	16.78		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		468.00000	440,000	14.31		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		358.00000	376,000	14.31		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							149,849,562.00	23,040	690,703
Total Options							337,200.00	600	111,400
Grand Total:							150,186,762.00	23,640	802,103