



Currency Derivatives Daily MTM Report

Daily summary for: 08/04/2011

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			6.70770	6.74430			72,027,282.60	10,738	410,978
\$ / R	On	19/09/2011	Foreign Exchange Future			6.80630	6.84330			12,224,114.80	1,796	115,407
\$ / R	On	19/12/2011	Foreign Exchange Future			6.90210	6.93940			96,629.40	14	8,649
\$ / R	On	19/03/2012	Foreign Exchange Future			7.00260	7.04130			0.00	0	638
Total \$ / R Future										84,348,026.80	12,548	535,672
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		17.00000	14,000	16.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		723.00000	756,000	16.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		14.00000	12,000	16.52	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		770.00000	804,000	16.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		20.00000	16,000	16.09	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		676.00000	708,000	16.09	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		177.00000	153,000	13.08	99,450.00	650	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		133.00000	145,000	13.08	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		493.00000	523,000	15.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		37.00000	31,000	15.23	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		366.00000	393,000	14.59	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		60.00000	51,000	14.59	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,259.00000	1,295,000	18.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		3.00000	3,000	18.67	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,062.00000	1,097,000	17.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		6.00000	5,000	17.81	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		538.00000	569,000	15.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		32.00000	27,000	15.44	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		27.00000	23,000	15.66	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		583.00000	615,000	15.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		407.00000	435,000	14.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		51.00000	43,000	14.80	27,950.00	650	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		326.00000	352,000	14.37	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		70.00000	60,000	14.37	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		629.00000	661,000	15.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		23.00000	19,000	15.87	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		288.00000	312,000	14.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		82.00000	70,000	14.16	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		207.00000	181,000	13.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		113.00000	123,000	13.26	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		111.00000	97,000	13.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		217.00000	239,000	13.73	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		252.00000	275,000	13.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		96.00000	83,000	13.94	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		310.00000	280,000	13.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		66.00000	72,000	13.79	0.00	0	100

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	6.80	Put		185.00000	205,000	13.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		129.00000	113,000	13.51	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		0.00000	174,000	13.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		0.00000	132,000	13.30	23,100.00	175	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		53.00000	51,000	20.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,260.00000	1,295,000	20.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		50.00000	48,000	20.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,307.00000	1,342,000	20.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		56.00000	54,000	19.89	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,213.00000	1,248,000	19.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,027.00000	1,061,000	19.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		70.00000	67,000	19.00	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		118.00000	112,000	17.23	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		675.00000	706,000	17.23	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		287.00000	268,000	14.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		244.00000	262,000	14.58	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		244.00000	231,000	15.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		301.00000	325,000	15.02	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		717.00000	749,000	17.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		110.00000	105,000	17.45	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		847.00000	880,000	18.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		90.00000	86,000	18.12	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		342.00000	320,000	14.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		199.00000	214,000	14.61	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		217.00000	206,000	16.41	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	7.35	Put		628.00000	654,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		205.00000	195,000	16.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		666.00000	693,000	16.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		229.00000	217,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		590.00000	615,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		418.00000	398,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		413.00000	431,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		398.00000	380,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		443.00000	463,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		441.00000	418,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		386.00000	401,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		434.00000	412,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		393.00000	409,000	15.11	0.00	0	1,000
Total \$ / R Option										150,500.00	1,475	110,845
Total \$ / R										84,498,526.80	14,023	646,517
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.70770	6.74430			0.00	0	280
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.80630	6.84330			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		5,980.00000	5,103,000	14.59	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		36,550.00000	39,333,000	14.59	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		5,099.00000	4,335,000	14.80	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		40,669.00000	43,565,000	14.80	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		7,004.00000	6,001,000	14.37	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		32,574.00000	35,231,000	14.37	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Call		2,287.00000	1,918,000	15.87	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Put		62,857.00000	66,148,000	15.87	0.00	0	60
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Call		18,087.00000	17,162,000	15.90	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Put		43,757.00000	46,532,000	15.90	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Call		16,811.00000	15,960,000	16.13	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Put		47,481.00000	50,330,000	16.13	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Call		19,472.00000	18,468,000	15.68	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Put		40,142.00000	42,838,000	15.68	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			10.98270	10.99430			2,745,675.00	250	26,959
£ / R On 19/09/2011 Foreign Exchange Future			11.12470	11.13500			1,112,470.00	100	30,055
£ / R On 19/12/2011 Foreign Exchange Future			11.25800	11.26780			0.00	0	456
Total £ / R Future							3,858,145.00	350	57,470
£ / R On 13/06/2011 Foreign Exchange Option	11.85	Call		39.00000	39,000	14.70	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.85	Put		895.00000	906,000	14.70	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.90	Call		35.00000	35,000	14.83	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.90	Put		941.00000	952,000	14.83	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.80	Call		43.00000	43,000	14.56	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.80	Put		849.00000	860,000	14.56	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	10.75	Call		373.00000	367,000	12.59	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	10.75	Put		129.00000	134,000	12.59	0.00	0	10
£ / R On 13/06/2011 Foreign Exchange Option	11.45	Put		547.00000	557,000	13.62	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.45	Call		91.00000	90,000	13.62	0.00	0	10

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	11.55	Call		73.00000	73,000	13.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		629.00000	640,000	13.89	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		31.00000	31,000	14.97	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		987.00000	998,000	14.97	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		285.00000	283,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		650.00000	658,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		271.00000	269,000	14.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		686.00000	694,000	14.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		300.00000	298,000	14.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		615.00000	623,000	14.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		244.00000	243,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		759.00000	768,000	15.06	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		155.00000	154,000	15.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,120.00000	1,129,000	15.99	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		401.00000	398,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		783.00000	790,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		386.00000	383,000	15.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		818.00000	825,000	15.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		417.00000	413,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		749.00000	755,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		265.00000	262,000	15.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,197.00000	1,204,000	15.94	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										3,858,145.00	350	58,240
¥ / R	On	13/06/2011	Foreign Exchange Future			0.07890	0.07920			0.00	0	657

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 Future			0.08010	0.08050			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,928
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		68.00000	63,000	18.92	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		648.00000	673,000	18.92	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		7.00000	6,000	21.62	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,587.00000	1,616,000	21.62	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		482.00000	457,000	15.74	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		62.00000	67,000	15.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		393.00000	374,000	17.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		343.00000	364,000	17.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		139.00000	132,000	20.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		1,089.00000	1,122,000	20.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,076.00000	1,039,000	14.68	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		26.00000	29,000	14.68	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	16,928
€ / R	On	13/06/2011	Foreign Exchange Future			9.66730	9.62910			309,353.60	32	15,797
€ / R	On	19/09/2011	Foreign Exchange Future			9.78050	9.74380			0.00	0	50,917
€ / R	On	19/12/2011	Foreign Exchange Future			9.88570	9.85060			0.00	0	350
Total € / R Future										309,353.60	32	67,064
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		135.00000	144,000	12.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		306.00000	277,000	12.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		120.00000	128,000	12.51	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		341.00000	311,000	12.51	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	9.75	Call		151.00000	162,000	12.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		272.00000	245,000	12.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		393.00000	412,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		299.00000	282,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		367.00000	386,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		323.00000	306,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		420.00000	440,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		276.00000	260,000	13.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		470.00000	487,000	13.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		419.00000	401,000	13.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		446.00000	463,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		445.00000	427,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		495.00000	513,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		394.00000	377,000	13.50	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										309,353.60	32	67,064
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.01120	7.00690			0.00	0	13,468
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.02590	7.02220			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.04190	7.03930			0.00	0	0
Total AU\$ / R Future										0.00	0	22,288
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		379.00000	383,000	11.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		22.00000	22,000	11.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		336.00000	339,000	10.93	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		29.00000	28,000	10.93	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 13/06/2011 Foreign Exchange Option	6.60	Call		424.00000	427,000	11.30		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		17.00000	16,000	11.30		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		444.00000	447,000	11.32		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		72.00000	71,000	11.32		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		406.00000	409,000	11.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		84.00000	83,000	11.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		484.00000	487,000	11.41		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		62.00000	61,000	11.41		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		493.00000	494,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		104.00000	102,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		457.00000	459,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		118.00000	117,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		529.00000	531,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		90.00000	89,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	22,288
CAD/ R On 13/06/2011 Foreign Exchange Future			7.00430	7.02050				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.08770	7.10380				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		200.00000	188,000	10.93		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		80.00000	84,000	10.93		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		167.00000	155,000	10.68		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		97.00000	101,000	10.68		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		236.00000	223,000	11.17		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 13/06/2011 Foreign Exchange Option	6.85	Put		66.00000	69,000	11.17		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		155.00000	150,000	11.58		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		301.00000	312,000	11.58		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		139.00000	135,000	11.73		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		335.00000	347,000	11.73		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		172.00000	167,000	11.44		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		268.00000	279,000	11.44		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			7.36350	7.35250				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.47470	7.46400				0.00	0	0
Total CHF / R Future								0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		341.00000	347,000	15.24		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		89.00000	84,000	15.24		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		304.00000	311,000	15.01		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		102.00000	98,000	15.01		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		378.00000	386,000	15.47		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		76.00000	73,000	15.47		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		231.00000	235,000	15.59		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		417.00000	410,000	15.59		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		215.00000	219,000	15.71		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		451.00000	444,000	15.71		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		249.00000	253,000	15.47		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		385.00000	378,000	15.47		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	900
RAIN	On	13/06/2011	Foreign Exchange Future			13,575.96000	13,583.18000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		832.00000	760,000		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		832.00000	760,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		832.00000	760,000		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			1.02900	1.03300			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.04860	1.05210			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		172.00000	155,000	13.96	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		342.00000	365,000	13.96	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		68.00000	60,000	15.78	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		738.00000	770,000	15.78	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		424.00000	393,000	12.66	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		94.00000	103,000	12.66	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		248.00000	239,000	15.67	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		727.00000	753,000	15.67	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		153.00000	147,000	16.98	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,132.00000	1,161,000	16.98	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		413.00000	398,000	14.43	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		392.00000	412,000	14.43	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							88,515,525.40	12,930	700,602
Total Options							150,500.00	1,475	111,675
Grand Total:							88,666,025.40	14,405	812,277