



Currency Derivatives Daily MTM Report

Daily summary for: 18/04/2011

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			6.94450	6.90300			39,035,034.50	5,621	409,822
\$ / R	On	19/09/2011	Foreign Exchange Future			7.04620	7.00490			4,474,337.00	635	112,425
\$ / R	On	19/12/2011	Foreign Exchange Future			7.14540	7.10370			0.00	0	11,931
\$ / R	On	19/03/2012	Foreign Exchange Future			7.25030	7.20800			0.00	0	888
Total \$ / R Future										43,509,371.50	6,256	535,066
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		25.00000	27,000	15.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		572.00000	533,000	15.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		21.00000	22,000	15.70	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		618.00000	578,000	15.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		29.00000	32,000	15.25	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		526.00000	488,000	15.25	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		275.00000	303,000	14.11	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		72.00000	59,000	14.11	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		354.00000	318,000	14.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		57.00000	62,000	14.35	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		240.00000	209,000	13.68	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		93.00000	103,000	13.68	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,101.00000	1,060,000	17.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		4.00000	4,000	17.94	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		905.00000	864,000	17.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		8.00000	8,000	17.04	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		395.00000	359,000	14.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		48.00000	53,000	14.57	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		41.00000	44,000	14.80	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		438.00000	400,000	14.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		276.00000	243,000	13.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		79.00000	87,000	13.90	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		206.00000	176,000	13.45	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		109.00000	120,000	13.45	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		482.00000	443,000	15.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		35.00000	37,000	15.02	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		174.00000	147,000	13.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		127.00000	141,000	13.23	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		312.00000	342,000	14.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		59.00000	48,000	14.29	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		176.00000	198,000	13.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		123.00000	104,000	13.58	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		145.00000	124,000	13.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		148.00000	168,000	13.40	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		435.00000	469,000	14.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		32.00000	25,000	14.82	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		104.00000	87,000	13.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		207.00000	231,000	13.76	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		87.00000	72,000	13.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		240.00000	266,000	13.93	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		64.00000	66,000	18.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,109.00000	1,070,000	18.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		61.00000	62,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,156.00000	1,116,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		68.00000	70,000	18.72	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,063.00000	1,024,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		882.00000	844,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		87.00000	90,000	17.84	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		149.00000	157,000	16.09	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		544.00000	511,000	16.09	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		379.00000	403,000	14.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		174.00000	157,000	14.61	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		321.00000	343,000	14.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		216.00000	197,000	14.59	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		584.00000	550,000	16.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		139.00000	146,000	16.31	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		708.00000	672,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		113.00000	118,000	16.97	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		442.00000	469,000	14.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		137.00000	123,000	14.63	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		264.00000	276,000	15.61	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		510.00000	481,000	15.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		250.00000	261,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		546.00000	516,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		279.00000	292,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		475.00000	447,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		505.00000	529,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		333.00000	315,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		479.00000	503,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		357.00000	339,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		531.00000	556,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		309.00000	292,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		524.00000	549,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		316.00000	299,000	15.10	0.00	0	1,000
Total \$ / R Option										0.00	0	111,095
Total \$ / R										43,509,371.50	6,256	646,161
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.94450	6.90300			27,778.00	4	284
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.04620	7.00490			0.00	0	0
Total \$ / R MAXI Future										27,778.00	4	284
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		9,310.00000	10,265,000	13.68	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		24,010.00000	20,815,000	13.68	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		7,927.00000	8,720,000	13.90	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		27,627.00000	24,270,000	13.90	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		10,907.00000	12,046,000	13.45	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		20,607.00000	17,596,000	13.45	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		3,465.00000	3,745,000	15.02	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.35	Put		48,165.00000	44,295,000	15.02	0.00	0	60
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Call		23,145.00000	24,472,000	14.78	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Put		32,655.00000	29,852,000	14.78	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Call		21,485.00000	22,694,000	15.00	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Put		35,995.00000	33,074,000	15.00	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Call		24,941.00000	26,392,000	14.56	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Put		29,451.00000	26,772,000	14.56	0.00	0	0
Total \$ / R MAXI Option							0.00	0	60
Total \$ / R MAXI							27,778.00	4	344
£ / R On 13/06/2011 Foreign Exchange Future			11.24650	11.25060			56,468,676.50	5,021	26,488
£ / R On 19/09/2011 Foreign Exchange Future			11.39490	11.39960			0.00	0	30,045
£ / R On 19/12/2011 Foreign Exchange Future			11.53600	11.54030			0.00	0	993
Total £ / R Future							56,468,676.50	5,021	57,526
£ / R On 13/06/2011 Foreign Exchange Option	11.85	Call		65.00000	63,000	14.46	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.85	Put		664.00000	667,000	14.46	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.90	Call		58.00000	56,000	14.60	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.90	Put		707.00000	710,000	14.60	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.80	Call		73.00000	70,000	14.32	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.80	Put		622.00000	624,000	14.32	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	10.75	Call		561.00000	556,000	13.20	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	10.75	Put		60.00000	60,000	13.20	0.00	0	10
£ / R On 13/06/2011 Foreign Exchange Option	11.45	Put		351.00000	352,000	13.33	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.45	Call		152.00000	148,000	13.33	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		123.00000	120,000	13.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		422.00000	424,000	13.61	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		52.00000	51,000	14.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		751.00000	755,000	14.74	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		376.00000	372,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		476.00000	477,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		357.00000	354,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		507.00000	509,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		396.00000	392,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		446.00000	447,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		323.00000	319,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		573.00000	574,000	14.58	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		203.00000	201,000	15.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		903.00000	906,000	15.51	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		501.00000	497,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		611.00000	611,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		482.00000	478,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		642.00000	642,000	14.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		520.00000	516,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		580.00000	580,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		330.00000	327,000	15.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		990.00000	991,000	15.52	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										56,468,676.50	5,021	58,296
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08440	0.08290			0.00	0	647

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			0.08570	0.08420			0.00	0	16,271
Total ¥ / R Future										0.00	0	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		140.00000	191,000	16.62	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		350.00000	251,000	16.62	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		19.00000	25,000	21.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,229.00000	1,085,000	21.08	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		800.00000	945,000	15.50	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		10.00000	5,000	15.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		599.00000	700,000	15.94	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		179.00000	130,000	15.94	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		216.00000	255,000	19.18	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		796.00000	685,000	19.18	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,429.00000	1,575,000	15.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		9.00000	5,000	15.04	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.85600	9.94210			6,031,872.00	612	16,039
€ / R	On	19/09/2011	Foreign Exchange Future			9.97150	10.05960			299,145.00	30	51,077
€ / R	On	19/12/2011	Foreign Exchange Future			10.08060	10.16750			0.00	0	2,000
Total € / R Future										6,331,017.00	642	69,116
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		273.00000	214,000	12.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		131.00000	158,000	12.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		242.00000	187,000	11.95	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		150.00000	181,000	11.95	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		306.00000	244,000	12.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		114.00000	138,000	12.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		583.00000	520,000	13.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		173.00000	199,000	13.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		550.00000	489,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		190.00000	218,000	13.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		617.00000	553,000	13.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		157.00000	182,000	13.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		649.00000	595,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		282.00000	314,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		620.00000	567,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		303.00000	336,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		680.00000	624,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		263.00000	293,000	13.54	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										6,331,017.00	642	69,116
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.22020	7.23640			1,444,040.00	200	12,696
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23660	7.25280			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.25570	7.27070			0.00	0	150
Total AU\$ / R Future										1,444,040.00	200	21,666
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		592.00000	576,000	12.08	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		6.00000	6,000	12.08	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		544.00000	528,000	11.87	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		8.00000	8,000	11.87	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		640.00000	624,000	12.30		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		4.00000	4,000	12.30		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		637.00000	622,000	11.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		34.00000	35,000	11.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		594.00000	579,000	11.61		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		41.00000	42,000	11.61		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		681.00000	666,000	11.77		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		28.00000	29,000	11.77		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		689.00000	676,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		68.00000	70,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		650.00000	637,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		79.00000	81,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		730.00000	716,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		59.00000	60,000	12.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,444,040.00	200	21,666
CAD/ R On 13/06/2011 Foreign Exchange Future			7.14050	7.16360				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.22750	7.25110				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		302.00000	283,000	11.76		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		38.00000	43,000	11.76		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		262.00000	244,000	11.50		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		48.00000	54,000	11.50		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		344.00000	325,000	12.01		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		30.00000	35,000	12.01	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		212.00000	199,000	11.22	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		211.00000	222,000	11.22	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		192.00000	179,000	11.36	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		241.00000	252,000	11.36	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		239.00000	221,000	11.08	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		188.00000	194,000	11.08	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			7.73690	7.71120			193,422.50	25	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.85440	7.82750			0.00	0	0
Total CHF / R Future							193,422.50	25	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		638.00000	660,000	16.94	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		27.00000	23,000	16.94	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		593.00000	614,000	16.73	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		32.00000	27,000	16.73	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		684.00000	706,000	17.15	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		23.00000	19,000	17.15	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		404.00000	418,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		227.00000	214,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		375.00000	390,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		248.00000	236,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		433.00000	448,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		206.00000	194,000	15.21	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										193,422.50	25	900
RAIN	On	13/06/2011	Foreign Exchange Future			14,007.00000	13,997.12000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		4,971.00000	5,070,000		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		4,971.00000	5,070,000		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		4,971.00000	5,070,000		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			1.06580	1.05930			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.08500	1.07920			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		270.00000	301,000	12.90	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		177.00000	143,000	12.90	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		103.00000	112,000	14.58	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		510.00000	454,000	14.58	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		625.00000	680,000	12.32	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		32.00000	22,000	12.32	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		330.00000	348,000	14.81	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		538.00000	498,000	14.81	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		202.00000	211,000	16.10	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		910.00000	861,000	16.10	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		548.00000	580,000	13.73	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		256.00000	230,000	13.73	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							107,974,305.50	12,148	701,476
Total Options							0.00	0	111,925
Grand Total:							107,974,305.50	12,148	813,401