



Currency Derivatives Daily MTM Report

Daily summary for: 19/04/2011

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			6.88840	6.94450			79,471,470.80	11,537	413,456
\$ / R	On	19/09/2011	Foreign Exchange Future			6.98920	7.04620			3,222,021.20	461	112,466
\$ / R	On	19/12/2011	Foreign Exchange Future			7.08720	7.14540			0.00	0	11,931
\$ / R	On	19/03/2012	Foreign Exchange Future			7.19100	7.25030			0.00	0	888
Total \$ / R Future										82,693,492.00	11,998	538,741
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		27.00000	21,000	15.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		533.00000	583,000	15.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		22.00000	17,000	15.95	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		578.00000	629,000	15.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		32.00000	25,000	15.49	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		488.00000	537,000	15.49	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		303.00000	260,000	13.94	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		59.00000	72,000	13.94	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		318.00000	361,000	14.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		62.00000	49,000	14.58	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		209.00000	245,000	13.89	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		103.00000	83,000	13.89	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,060.00000	1,115,000	18.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		4.00000	3,000	18.23	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		864.00000	918,000	17.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		8.00000	6,000	17.32	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		359.00000	404,000	14.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		53.00000	42,000	14.80	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		44.00000	35,000	15.03	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		400.00000	447,000	15.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		243.00000	282,000	14.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		87.00000	70,000	14.12	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		176.00000	210,000	13.66	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		120.00000	98,000	13.66	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		443.00000	491,000	15.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		37.00000	29,000	15.26	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		147.00000	177,000	13.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		141.00000	115,000	13.43	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		342.00000	297,000	14.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		48.00000	59,000	14.13	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		198.00000	162,000	13.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		104.00000	124,000	13.39	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		124.00000	147,000	13.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		168.00000	135,000	13.20	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		469.00000	419,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		25.00000	31,000	14.68	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		87.00000	104,000	13.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		231.00000	192,000	13.57	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		72.00000	87,000	13.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		266.00000	225,000	13.76	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		66.00000	61,000	19.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,070.00000	1,122,000	19.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		62.00000	57,000	19.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,116.00000	1,168,000	19.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		70.00000	65,000	19.12	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,024.00000	1,076,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		844.00000	894,000	18.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		90.00000	83,000	18.22	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		157.00000	143,000	16.43	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		511.00000	554,000	16.43	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		403.00000	367,000	14.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		157.00000	178,000	14.68	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		343.00000	310,000	14.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		197.00000	221,000	14.66	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		550.00000	594,000	16.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		146.00000	133,000	16.66	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		672.00000	719,000	17.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		118.00000	108,000	17.33	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		469.00000	430,000	14.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		123.00000	141,000	14.70	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		276.00000	255,000	15.79	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		481.00000	518,000	15.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		261.00000	241,000	15.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		516.00000	554,000	15.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		292.00000	270,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		447.00000	483,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		529.00000	494,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		315.00000	339,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		503.00000	468,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		339.00000	363,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		556.00000	520,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		292.00000	315,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		549.00000	512,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		299.00000	321,000	15.13	0.00	0	1,000
Total \$ / R Option										0.00	0	111,095
Total \$ / R										82,693,492.00	11,998	649,836
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.88840	6.94450			0.00	0	284
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.98920	7.04620			0.00	0	0
Total \$ / R MAXI Future										0.00	0	284
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		10,265.00000	8,274,000	13.89	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		20,815.00000	24,434,000	13.89	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		8,720.00000	6,982,000	14.12	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		24,270.00000	28,142,000	14.12	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		12,046.00000	9,778,000	13.66	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		17,596.00000	20,938,000	13.66	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		3,745.00000	2,921,000	15.26		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		44,295.00000	49,081,000	15.26		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		24,472.00000	22,257,000	15.09		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		29,852.00000	33,337,000	15.09		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		22,694.00000	20,640,000	15.31		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		33,074.00000	36,720,000	15.31		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		26,392.00000	24,008,000	14.86		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		26,772.00000	30,088,000	14.86		0.00	0	0
Total \$ / R MAXI Option										0.00	0	60
Total \$ / R MAXI										0.00	0	344
£ / R	On 13/06/2011	Foreign Exchange Future			11.23660	11.24650				5,944,161.40	529	26,987
£ / R	On 19/09/2011	Foreign Exchange Future			11.38430	11.39490				1,138,430.00	100	29,945
£ / R	On 19/12/2011	Foreign Exchange Future			11.52420	11.53600				0.00	0	993
Total £ / R Future										7,082,591.40	629	57,925
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		63.00000	60,000	14.47		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		667.00000	673,000	14.47		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		56.00000	53,000	14.61		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		710.00000	716,000	14.61		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		70.00000	67,000	14.33		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		624.00000	630,000	14.33		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		556.00000	547,000	13.23		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		60.00000	60,000	13.23		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		352.00000	356,000	13.33		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		148.00000	143,000	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		120.00000	115,000	13.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		424.00000	428,000	13.61	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		51.00000	48,000	14.75	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		755.00000	761,000	14.75	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		372.00000	368,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		477.00000	484,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		354.00000	350,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		509.00000	516,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		392.00000	387,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		447.00000	453,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		319.00000	316,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		574.00000	582,000	14.66	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		201.00000	199,000	15.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		906.00000	915,000	15.63	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		497.00000	491,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		611.00000	617,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		478.00000	473,000	14.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		642.00000	649,000	14.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		516.00000	510,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		580.00000	586,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		327.00000	324,000	15.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		991.00000	1,000,000	15.59	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										7,082,591.40	629	58,695
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08440			835.00	10	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			0.08480	0.08570			0.00	0	16,271
Total ¥ / R Future										835.00	10	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		191.00000	152,000	16.80	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		251.00000	302,000	16.80	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		25.00000	19,000	21.31	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,085.00000	1,169,000	21.31	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		945.00000	857,000	15.43	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		5.00000	7,000	15.43	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		700.00000	633,000	16.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		130.00000	153,000	16.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		255.00000	225,000	19.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		685.00000	745,000	19.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,575.00000	1,487,000	15.01	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		5.00000	7,000	15.01	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										835.00	10	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.84690	9.85600			9,718,890.30	987	16,974
€ / R	On	19/09/2011	Foreign Exchange Future			9.96260	9.97150			0.00	0	51,077
€ / R	On	19/12/2011	Foreign Exchange Future			10.06940	10.08060			0.00	0	2,000
Total € / R Future										9,718,890.30	987	70,051
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		214.00000	206,000	11.93	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		158.00000	159,000	11.93	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		187.00000	179,000	11.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		181.00000	182,000	11.81	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		244.00000	235,000	12.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		138.00000	138,000	12.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		520.00000	512,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		199.00000	199,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		489.00000	481,000	13.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		218.00000	218,000	13.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		553.00000	544,000	13.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		182.00000	181,000	13.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		595.00000	584,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		314.00000	315,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		567.00000	556,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		336.00000	337,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		624.00000	613,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		293.00000	294,000	13.46	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										9,718,890.30	987	70,051
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.18980	7.22020			0.00	0	12,696
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20600	7.23660			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.22380	7.25570			0.00	0	150
Total AU\$ / R Future										0.00	0	21,666
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		576.00000	546,000	12.00	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		6.00000	6,000	12.00	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		528.00000	498,000	11.80	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		8.00000	8,000	11.80	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		624.00000	594,000	12.21	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		4.00000	4,000	12.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		622.00000	593,000	11.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		35.00000	37,000	11.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		579.00000	551,000	11.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		42.00000	45,000	11.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		666.00000	637,000	11.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		29.00000	31,000	11.62	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		676.00000	649,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		70.00000	75,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		637.00000	594,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		81.00000	70,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		716.00000	689,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		60.00000	65,000	12.00	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	21,666
CAD/ R On 13/06/2011 Foreign Exchange Future			7.18660	7.14050			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.27270	7.22750			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		283.00000	322,000	12.06	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		43.00000	35,000	12.06	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		244.00000	281,000	11.81	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		54.00000	44,000	11.81	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		325.00000	364,000	12.31	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		35.00000	27,000	12.31	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		199.00000	221,000	11.16	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		222.00000	198,000	11.16	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		179.00000	199,000	11.30	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		252.00000	226,000	11.30	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		221.00000	249,000	11.27	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		194.00000	176,000	11.27	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			7.67380	7.73690			0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.78930	7.85440			0.00	0	0
Total CHF / R Future							0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		660.00000	600,000	16.64	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		23.00000	26,000	16.64	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		614.00000	555,000	16.40	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		27.00000	31,000	16.40	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		706.00000	646,000	16.89	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		19.00000	22,000	16.89	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		418.00000	378,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		214.00000	239,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		390.00000	351,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		236.00000	262,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		448.00000	406,000	15.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		194.00000	217,000	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										0.00	0	900
RAIN	On	13/06/2011	Foreign Exchange Future			13,938.42000	14,007.00000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		5,070.00000	4,384,000		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		5,070.00000	4,384,000		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		5,070.00000	4,384,000		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			1.05670	1.06580			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.07620	1.08500			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		301.00000	249,000	13.11	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		143.00000	182,000	13.11	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		112.00000	90,000	14.91	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		454.00000	523,000	14.91	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		680.00000	599,000	12.48	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		22.00000	32,000	12.48	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		348.00000	313,000	14.98	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		498.00000	551,000	14.98	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		211.00000	189,000	16.32	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		861.00000	927,000	16.32	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		580.00000	525,000	13.84	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		230.00000	263,000	13.84	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							99,495,808.70	13,624	706,485
Total Options							0.00	0	111,925
Grand Total:							99,495,808.70	13,624	818,410