

## Currency Derivatives Daily MTM Report

Daily summary for: 10/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.79710	6.78990			119,662,945.50	17,605	428,633
\$ / R	On	19/09/2011			6.89380	6.88750			6,976,525.60	1,012	119,350
\$ / R	On	19/12/2011			6.98750	6.98050			6,987,500.00	1,000	17,682
\$ / R	On	19/03/2012			7.08590	7.07560			0.00	0	1,240
\$ / R	On	17/09/2012			7.32030	7.31030			0.00	0	0
<b>Total \$ / R Future</b>									<b>133,626,971.10</b>	<b>19,617</b>	<b>566,905</b>
\$ / R	On	13/06/2011	7.45	Call		7.00000	7,000	17.71	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		667.00000	660,000	17.71	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		6.00000	6,000	18.00	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		716.00000	709,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		9.00000	9,000	17.42	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		619.00000	612,000	17.42	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		170.00000	174,000	14.46	0.00	0	650
\$ / R	On	13/06/2011	6.70	Put		80.00000	77,000	14.46	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		431.00000	424,000	16.25	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		21.00000	21,000	16.25	0.00	0	1,690

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	Put		300.00000	294,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		40.00000	41,000	15.37	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,211.00000	1,204,000	20.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.92	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,012.00000	1,005,000	19.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	2,000	19.76	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		477.00000	470,000	16.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		17.00000	17,000	16.54	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		13.00000	14,000	16.83	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		523.00000	517,000	16.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		342.00000	336,000	15.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		32.00000	33,000	15.67	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		259.00000	253,000	15.08	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		49.00000	50,000	15.08	125,000.00	2,500	24,830
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		571.00000	564,000	17.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		11.00000	11,000	17.13	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		221.00000	215,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		61.00000	62,000	14.79	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		204.00000	208,000	14.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		64.00000	61,000	14.74	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		91.00000	93,000	14.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		151.00000	146,000	14.21	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		185.00000	179,000	14.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		75.00000	76,000	14.50	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		321.00000	326,000	15.56	0.00	0	3,000

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	6.50	Put		31.00000	29,000	15.56	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		121.00000	117,000	13.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		111.00000	114,000	13.91	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		99.00000	95,000	14.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		139.00000	142,000	14.19	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		45.00000	44,000	20.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,208.00000	1,200,000	20.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		42.00000	41,000	20.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,255.00000	1,247,000	20.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		48.00000	47,000	20.03	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,161.00000	1,153,000	20.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		974.00000	967,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		61.00000	61,000	19.09	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		109.00000	108,000	17.20	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		622.00000	614,000	17.20	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		292.00000	294,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		205.00000	200,000	14.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		241.00000	242,000	14.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		254.00000	248,000	14.84	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		664.00000	656,000	17.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		101.00000	100,000	17.44	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		794.00000	786,000	18.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		81.00000	80,000	18.15	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		349.00000	352,000	14.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		162.00000	158,000	14.88	0.00	0	5,000

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	6.60	Put		126.00000	122,000	14.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		413.00000	416,000	14.90	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		387.00000	380,000	15.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		174.00000	174,000	15.79	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,917.00000	2,910,000	24.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	4,000	24.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		213.00000	214,000	16.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		583.00000	577,000	16.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		201.00000	202,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		621.00000	615,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		226.00000	226,000	16.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		546.00000	539,000	16.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		221.00000	218,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		451.00000	455,000	15.06	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		416.00000	423,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		376.00000	373,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		395.00000	400,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		405.00000	400,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		440.00000	447,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		350.00000	347,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		434.00000	441,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		358.00000	355,000	15.21	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		588.00000	594,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		478.00000	474,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		566.00000	571,000	15.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		506.00000	501,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		611.00000	618,000	15.73	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		451.00000	448,000	15.73	0.00	0	0
<b>Total \$ / R Option</b>										<b>125,000.00</b>	<b>2,500</b>	<b>150,640</b>
<b>Total \$ / R</b>										<b>133,751,971.10</b>	<b>22,117</b>	<b>717,545</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Future			6.79710		6.78990			0.00	0	287
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			6.89380		6.88750			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>287</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			3,972.00000	4,054,000	15.37	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			29,982.00000	29,344,000	15.37	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			3,202.00000	3,264,000	15.67	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			34,212.00000	33,554,000	15.67	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			4,918.00000	5,023,000	15.08	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			25,928.00000	25,313,000	15.08	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			1,080.00000	1,092,000	17.13	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			57,090.00000	56,382,000	17.13	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			17,396.00000	17,446,000	15.79	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			38,646.00000	38,066,000	15.79	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			16,052.00000	16,083,000	16.02	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			42,302.00000	41,703,000	16.02	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			18,863.00000	18,934,000	15.55	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			35,113.00000	34,554,000	15.55	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>347</b>

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			11.10580	11.06380			128,160,932.00	11,540	28,312
£ / R	On	19/09/2011	Foreign Exchange Future			11.24810	11.20730			0.00	0	29,935
£ / R	On	19/12/2011	Foreign Exchange Future			11.38360	11.34090			0.00	0	993
<b>Total £ / R Future</b>										<b>128,160,932.00</b>	<b>11,540</b>	<b>59,240</b>
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		21.00000	24,000	15.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		807.00000	768,000	15.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		18.00000	21,000	16.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		854.00000	815,000	16.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		24.00000	27,000	15.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		760.00000	721,000	15.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		386.00000	419,000	14.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		72.00000	63,000	14.30	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		451.00000	417,000	14.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		65.00000	73,000	14.52	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		49.00000	55,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		535.00000	499,000	14.87	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		16.00000	18,000	16.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		902.00000	862,000	16.30	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		279.00000	292,000	14.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		572.00000	544,000	14.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		264.00000	276,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		607.00000	578,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		295.00000	309,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		538.00000	511,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		236.00000	247,000	15.21	0.00	0	3,455

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	11.65	Put		679.00000	649,000	15.21	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		143.00000	149,000	16.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,036.00000	1,001,000	16.21	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		288.00000	271,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		495.00000	519,000	14.32	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		398.00000	421,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		707.00000	687,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		383.00000	405,000	15.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		742.00000	721,000	15.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		415.00000	438,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		674.00000	654,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		257.00000	273,000	16.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,116.00000	1,089,000	16.17	0.00	0	250
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,680</b>
<b>Total £ / R</b>										<b>128,160,932.00</b>	<b>11,540</b>	<b>66,920</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08420			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08540			0.00	0	16,271
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>16,918</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		147.00000	149,000	17.64	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		227.00000	219,000	17.64	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		8.00000	7,000	21.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,088.00000	1,077,000	21.15	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		923.00000	932,000	17.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		3.00000	2,000	17.67	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	0.08	Call		657.00000	664,000	15.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		117.00000	114,000	15.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		217.00000	217,000	19.15	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		677.00000	667,000	19.15	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,546.00000	1,556,000	16.36	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	6,000	16.36	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>16,918</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.74990	9.68210			7,068,677.50	725	17,654
€ / R	On	19/09/2011	Foreign Exchange Future			9.85960	9.79190			0.00	0	51,317
€ / R	On	19/12/2011	Foreign Exchange Future			9.96080	9.89140			0.00	0	2,000
<b>Total € / R Future</b>										<b>7,068,677.50</b>	<b>725</b>	<b>70,971</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		100.00000	129,000	12.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		218.00000	179,000	12.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		85.00000	110,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		253.00000	210,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		118.00000	150,000	12.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		186.00000	150,000	12.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		389.00000	432,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		247.00000	222,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		362.00000	403,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		270.00000	243,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		418.00000	462,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		226.00000	202,000	13.52	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	9.80	Put		320.00000	289,000	13.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		312.00000	349,000	13.50	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		752.00000	700,000	15.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		144.00000	160,000	15.20	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		467.00000	509,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		376.00000	348,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		443.00000	483,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		402.00000	372,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		493.00000	536,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		352.00000	325,000	13.74	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,180</b>
<b>Total € / R</b>										<b>7,068,677.50</b>	<b>725</b>	<b>78,151</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.32190	7.25770			0.00	0	12,738
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.33010	7.26710			733,010.00	100	9,020
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.33980	7.27650			0.00	0	200
<b>Total AU\$ / R Future</b>										<b>733,010.00</b>	<b>100</b>	<b>21,958</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		609.00000	672,000	12.62	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	12.62	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		559.00000	623,000	12.37	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	12.37	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		658.00000	722,000	12.86	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	12.86	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		642.00000	700,000	11.84	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		25.00000	20,000	11.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		597.00000	654,000	11.75		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		30.00000	24,000	11.75		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		687.00000	746,000	11.93		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		20.00000	16,000	11.93		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		685.00000	739,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		59.00000	49,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		645.00000	698,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		69.00000	58,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		727.00000	782,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		51.00000	42,000	12.00		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>733,010.00</b>	<b>100</b>	<b>21,958</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.06610	7.01050				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.14820	7.09230				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		164.00000	208,000	12.33		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		54.00000	42,000	12.33		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		130.00000	170,000	11.96		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		70.00000	54,000	11.96		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		202.00000	248,000	12.69		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		42.00000	32,000	12.69		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		138.00000	160,000	11.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		296.00000	262,000	11.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		123.00000	143,000	12.13		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	Put		331.00000	295,000	12.13	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		155.00000	179,000	11.84	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		263.00000	231,000	11.84	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R On 13/06/2011 Foreign Exchange Future			7.74140	7.74690			0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.85530	7.86200			0.00	0	50
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>950</b>
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		655.00000	649,000	17.09	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		8.00000	8,000	17.09	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		607.00000	601,000	16.85	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		10.00000	10,000	16.85	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		703.00000	697,000	17.33	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		6.00000	6,000	17.33	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		395.00000	390,000	14.81	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		183.00000	185,000	14.81	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		366.00000	361,000	14.84	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		204.00000	206,000	14.84	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		425.00000	420,000	14.78	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		163.00000	165,000	14.78	0.00	0	0
<b>Total CHF / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>							<b>0.00</b>	<b>0</b>	<b>950</b>
RAIN On 13/06/2011 Foreign Exchange Future			13,829.65000	13,776.71000			0.00	0	0
<b>Total RAIN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		2,767.00000	3,297,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		2,767.00000	3,296,000		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		2,767.00000	3,297,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
<b>Total RAIN Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.04800	1.04670			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06740	1.06590			0.00	0	0
<b>Total YUAN/R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		155.00000	160,000	13.31	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		188.00000	180,000	13.31	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		40.00000	40,000	15.47	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		573.00000	560,000	15.47	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		487.00000	500,000	12.34	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		20.00000	20,000	12.34	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		255.00000	258,000	15.39	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		596.00000	584,000	15.39	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		149.00000	150,000	16.81	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		990.00000	976,000	16.81	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		446.00000	452,000	14.13	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		287.00000	278,000	14.13	0.00	0	0
<b>Total YUAN/R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>269,589,590.60</b>	<b>31,982</b>	<b>737,229</b>
<b>Total Options</b>							<b>125,000.00</b>	<b>2,500</b>	<b>165,560</b>
<b>Grand Total:</b>							<b>269,714,590.60</b>	<b>34,482</b>	<b>902,789</b>