

## Currency Derivatives Daily MTM Report

Daily summary for: 16/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.99450	7.02500			189,830,730.00	27,140	387,817
\$ / R	On	19/09/2011			7.09820	7.12730			172,976,035.80	24,369	106,654
\$ / R	On	19/12/2011			7.19950	7.22790			20,187,398.00	2,804	22,876
\$ / R	On	19/03/2012			7.30690	7.33580			1,256,786.80	172	1,326
\$ / R	On	17/09/2012			7.54510	7.57220			0.00	0	0
<b>Total \$ / R Future</b>									<b>384,250,950.60</b>	<b>54,485</b>	<b>518,673</b>
\$ / R	On	13/06/2011	7.45	Call		21.00000	17,000	17.82	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		446.00000	473,000	17.82	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		17.00000	14,000	18.14	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		492.00000	520,000	18.14	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		26.00000	21,000	17.50	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		401.00000	427,000	17.50	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		352.00000	325,000	16.71	0.00	0	450
\$ / R	On	13/06/2011	6.70	Put		27.00000	31,000	16.71	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		236.00000	256,000	16.24	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		61.00000	50,000	16.24	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		134.00000	149,000	15.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		109.00000	93,000	15.29	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		977.00000	1,008,000	21.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		2.00000	2,000	21.30	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		780.00000	810,000	20.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		5.00000	4,000	20.03	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		275.00000	296,000	16.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		50.00000	40,000	16.55	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		40.00000	33,000	16.87	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		315.00000	339,000	16.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		165.00000	182,000	15.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		90.00000	76,000	15.61	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		107.00000	119,000	14.97	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		132.00000	113,000	14.97	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		358.00000	382,000	17.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		33.00000	26,000	17.19	13,000.00	500	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		87.00000	97,000	15.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		162.00000	141,000	15.26	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		396.00000	368,000	17.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		21.00000	24,000	17.00	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		231.00000	207,000	15.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		56.00000	63,000	15.84	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		70.00000	79,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		195.00000	173,000	15.55	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		535.00000	505,000	17.87	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		10.00000	11,000	17.87	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		45.00000	50,000	16.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		270.00000	244,000	16.13	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		35.00000	39,000	16.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		310.00000	283,000	16.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		67.00000	63,000	19.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		990.00000	1,015,000	19.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		63.00000	60,000	20.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,036.00000	1,062,000	20.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		71.00000	68,000	19.66	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		944.00000	970,000	19.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		766.00000	790,000	18.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		93.00000	88,000	18.68	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		168.00000	158,000	16.74	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		441.00000	460,000	16.74	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		447.00000	424,000	15.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		120.00000	126,000	15.19	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		381.00000	361,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		154.00000	163,000	15.22	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		479.00000	499,000	16.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		156.00000	147,000	16.98	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		597.00000	619,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		124.00000	117,000	17.71	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		519.00000	494,000	15.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		92.00000	96,000	15.16	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		68.00000	71,000	15.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		595.00000	569,000	15.13	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		241.00000	255,000	15.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		268.00000	253,000	15.28	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,680.00000	2,709,000	25.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		7.00000	7,000	25.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		369.00000	387,000	16.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		196.00000	185,000	16.25	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		299.00000	286,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		421.00000	437,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		282.00000	271,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		454.00000	472,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		316.00000	303,000	15.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		388.00000	404,000	15.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		142.00000	147,000	15.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		620.00000	596,000	15.08	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		570.00000	550,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		270.00000	279,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		543.00000	522,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		293.00000	301,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		599.00000	578,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		249.00000	257,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		591.00000	570,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		255.00000	263,000	15.19	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		740.00000	721,000	15.60	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	7.20	Put		368.00000	376,000	15.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		713.00000	695,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		391.00000	400,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		767.00000	748,000	15.53	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		345.00000	353,000	15.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		416.00000	425,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		688.00000	670,000	15.73	0.00	0	11,000
<b>Total \$ / R Option</b>										<b>13,000.00</b>	<b>500</b>	<b>162,165</b>
<b>Total \$ / R</b>										<b>384,263,950.60</b>	<b>54,985</b>	<b>680,838</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				6.99450	7.02500			0.00	0	287
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.09820	7.12730			283,928.00	40	40
<b>Total \$ / R MAXI Future</b>										<b>283,928.00</b>	<b>40</b>	<b>327</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			10,944.00000	9,294,000	15.29	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			13,444.00000	14,844,000	15.29	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			9,042.00000	7,598,000	15.61	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			16,542.00000	18,148,000	15.61	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			13,165.00000	11,303,000	14.97	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			10,665.00000	11,853,000	14.97	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			3,271.00000	2,626,000	17.19	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			35,771.00000	38,176,000	17.19	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			26,831.00000	25,323,000	15.28	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			24,101.00000	25,503,000	15.28	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			24,808.00000	23,400,000	15.52	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			27,078.00000	28,580,000	15.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Call		29,426.00000	27,782,000	15.26		0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Put		21,696.00000	22,962,000	15.26		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>283,928.00</b>	<b>40</b>	<b>387</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.35080	11.38870				6,027,274.80	531	29,835
£ / R	On 19/09/2011	Foreign Exchange Future			11.50210	11.53750				78,651,359.80	6,838	27,774
£ / R	On 19/12/2011	Foreign Exchange Future			11.64850	11.68200				0.00	0	993
<b>Total £ / R Future</b>										<b>84,678,634.60</b>	<b>7,369</b>	<b>58,602</b>
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		55.00000	44,000	15.80		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		516.00000	543,000	15.80		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		48.00000	38,000	16.00		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		559.00000	587,000	16.00		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		63.00000	50,000	15.60		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		474.00000	499,000	15.60		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		662.00000	625,000	15.69		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		23.00000	24,000	15.69		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		218.00000	232,000	14.18		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		157.00000	133,000	14.18		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		122.00000	102,000	14.58		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		283.00000	301,000	14.58		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		42.00000	33,000	16.21		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Put		603.00000	632,000	16.21		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		418.00000	393,000	14.53		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		381.00000	391,000	14.53		0.00	0	200

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	11.55	Call		394.00000	372,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		407.00000	420,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		443.00000	417,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		356.00000	365,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		354.00000	334,000	14.89	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		467.00000	482,000	14.89	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		219.00000	206,000	15.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		782.00000	804,000	15.98	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		175.00000	178,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		712.00000	680,000	14.31	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		551.00000	527,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		519.00000	529,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		528.00000	507,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		546.00000	559,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		574.00000	550,000	14.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		492.00000	502,000	14.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		360.00000	346,000	15.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		878.00000	898,000	15.83	0.00	0	250
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,880</b>
<b>Total £ / R</b>										<b>84,678,634.60</b>	<b>7,369</b>	<b>66,482</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08650	0.08700			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08790	0.08830			800,593.20	9,108	11,717
<b>Total ¥ / R Future</b>										<b>800,593.20</b>	<b>9,108</b>	<b>12,364</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		293.00000	254,000	17.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		93.00000	104,000	17.80	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		21.00000	16,000	22.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		821.00000	866,000	22.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,200.00000	1,150,000	18.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	18.33	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		886.00000	854,000	15.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		56.00000	64,000	15.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		313.00000	301,000	19.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		483.00000	511,000	19.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,836.00000	1,796,000	18.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	6,000	18.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.59	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,170.00000	1,141,210,000	25.59	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>800,593.20</b>	<b>9,108</b>	<b>12,364</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.95070	9.98340			447,781.50	45	20,147
€ / R	On	19/09/2011	Foreign Exchange Future			10.06670	10.09690			153,195,040.60	15,218	51,402
€ / R	On	19/12/2011	Foreign Exchange Future			10.17630	10.20530			0.00	0	2,000
<b>Total € / R Future</b>										<b>153,642,822.10</b>	<b>15,263</b>	<b>73,549</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		268.00000	236,000	13.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		85.00000	85,000	13.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		234.00000	203,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		101.00000	102,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		304.00000	272,000	13.84	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	Put		71.00000	71,000	13.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		594.00000	568,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		147.00000	151,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		560.00000	534,000	13.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		163.00000	167,000	13.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		629.00000	603,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		132.00000	136,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		198.00000	204,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		495.00000	471,000	13.73	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		530.00000	548,000	14.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		227.00000	215,000	14.89	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		661.00000	638,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		256.00000	262,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		630.00000	608,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		275.00000	282,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		692.00000	668,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		237.00000	242,000	13.75	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>153,642,822.10</b>	<b>15,263</b>	<b>80,729</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.41270	7.43840			4,447,620.00	600	15,096
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.42090	7.44460			74,209.00	10	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.43630	7.45920			371,815.00	50	0
<b>Total AU\$ / R Future</b>										<b>4,893,644.00</b>	<b>660</b>	<b>24,611</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		789.00000	763,000	14.21	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	6.65	Put		1.00000	0,000	14.21		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		739.00000	713,000	13.92		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		1.00000	0,000	13.92		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		839.00000	813,000	14.51		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		1.00000	0,000	14.51		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		804.00000	783,000	11.77		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		9.00000	12,000	11.77		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		757.00000	736,000	11.71		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		12.00000	15,000	11.71		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		852.00000	830,000	11.83		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		7.00000	9,000	11.83		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		834.00000	812,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		25.00000	26,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		789.00000	768,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		30.00000	32,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		880.00000	858,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		21.00000	22,000	11.00		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>4,893,644.00</b>	<b>660</b>	<b>24,611</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.19960	7.25770				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.28630	7.34340				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		375.00000	318,000	13.88		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		17.00000	18,000	13.88		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	6.95	Call		330.00000	274,000	13.49	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		22.00000	24,000	13.49	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		421.00000	363,000	14.27	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		13.00000	13,000	14.27	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		259.00000	220,000	11.83	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		166.00000	184,000	11.83	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		231.00000	194,000	11.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		188.00000	208,000	11.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		290.00000	249,000	11.93	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		147.00000	163,000	11.93	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			7.94440	7.91570			1,429,992.00	180	953
CHF / R	On	19/09/2011	Foreign Exchange Future			8.06590	8.03460			0.00	0	50
<b>Total CHF / R Future</b>										<b>1,429,992.00</b>	<b>180</b>	<b>1,003</b>
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		819.00000	847,000	18.86	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		3.00000	3,000	18.86	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		770.00000	797,000	18.60	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		4.00000	3,000	18.60	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		868.00000	896,000	19.13	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		2.00000	2,000	19.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		508.00000	526,000	14.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		123.00000	110,000	14.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		474.00000	491,000	14.60	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		139.00000	125,000	14.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		542.00000	562,000	14.51	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		107.00000	96,000	14.51	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>1,429,992.00</b>	<b>180</b>	<b>1,003</b>
RAIN On 13/06/2011 Foreign Exchange Future			14,159.75000	14,220.61000			0.00	0	0
<b>Total RAIN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN On 13/06/2011 Foreign Exchange Option	13500.00	Call		7,206.00000	6,598,000		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		7,206.00000	6,597,000		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		7,206.00000	6,598,000		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			1.07530	1.08140			0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.09530	1.10160			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		370.00000	316,000	13.54	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		56.00000	63,000	13.54	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		111.00000	90,000	15.64	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		297.00000	337,000	15.64	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		822.00000	760,000	15.09	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		8.00000	7,000	15.09	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	1.10	Call		397.00000	366,000	15.12	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		381.00000	413,000	15.12	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		232.00000	215,000	16.54	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		716.00000	762,000	16.54	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		674.00000	623,000	13.98	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		158.00000	170,000	13.98	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>629,980,564.50</b>	<b>87,105</b>	<b>689,129</b>
<b>Total Options</b>							<b>13,000.00</b>	<b>500</b>	<b>177,285</b>
<b>Grand Total:</b>							<b>629,993,564.50</b>	<b>87,605</b>	<b>866,414</b>