

## Currency Derivatives Daily MTM Report

Daily summary for: 30/05/2011

Contract Details		Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2011			Foreign Exchange Future	6.95780	6.92130		27,267,618.20	3,919	358,634
\$ / R	On 19/09/2011			Foreign Exchange Future	7.05840	7.02180		27,598,344.00	3,910	169,938
\$ / R	On 19/12/2011			Foreign Exchange Future	7.15520	7.11850		7,155,200.00	1,000	30,682
\$ / R	On 19/03/2012			Foreign Exchange Future	7.25840	7.22110		0.00	0	1,911
\$ / R	On 17/09/2012			Foreign Exchange Future	7.48990	7.45300		0.00	0	0
\$ / R	On 14/12/2012			Foreign Exchange Future	7.60780	7.57120		0.00	0	0
<b>Total \$ / R Future</b>								<b>62,021,162.20</b>	<b>8,829</b>	<b>561,165</b>
\$ / R	On 13/06/2011	7.45	Call	Foreign Exchange Option		5.00000	4,000	19.47	0.00	0
\$ / R	On 13/06/2011	7.45	Put	Foreign Exchange Option		534.00000	496,000	19.47	0.00	0
\$ / R	On 13/06/2011	7.50	Call	Foreign Exchange Option		4.00000	3,000	19.96	0.00	800
\$ / R	On 13/06/2011	7.50	Put	Foreign Exchange Option		583.00000	545,000	19.96	0.00	0
\$ / R	On 13/06/2011	7.40	Call	Foreign Exchange Option		7.00000	5,000	18.98	0.00	7,200
\$ / R	On 13/06/2011	7.40	Put	Foreign Exchange Option		486.00000	447,000	18.98	0.00	1,000
\$ / R	On 13/06/2011	6.70	Call	Foreign Exchange Option		244.00000	271,000	16.43	0.00	450
\$ / R	On 13/06/2011	6.70	Put	Foreign Exchange Option		23.00000	13,000	16.43	0.00	300
\$ / R	On 13/06/2011	7.20	Put	Foreign Exchange Option		299.00000	261,000	17.04	0.00	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	7.20	Call		20.00000	19,000	17.04	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		174.00000	139,000	15.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		45.00000	47,000	15.58	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,079.00000	1,042,000	24.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	24.83	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		880.00000	843,000	22.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		1.00000	1,000	22.88	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		344.00000	306,000	17.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		15.00000	14,000	17.52	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		12.00000	10,000	18.01	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		391.00000	352,000	18.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		213.00000	177,000	16.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		34.00000	35,000	16.06	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		138.00000	105,000	15.09	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		59.00000	63,000	15.09	18,900.00	300	24,880
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		438.00000	399,000	18.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		9.00000	7,000	18.50	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		105.00000	75,000	14.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		76.00000	83,000	14.60	16,600.00	200	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		287.00000	316,000	16.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		16.00000	8,000	16.80	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		129.00000	148,000	15.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		58.00000	40,000	15.33	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		76.00000	55,000	14.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		97.00000	113,000	14.97	56,500.00	500	2,650

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	Call		427.00000	460,000	17.90	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		6.00000	2,000	17.90	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		43.00000	28,000	15.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		164.00000	186,000	15.70	37,200.00	200	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		32.00000	19,000	16.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		203.00000	227,000	16.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		48.00000	49,000	20.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,076.00000	1,041,000	20.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		45.00000	46,000	20.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,123.00000	1,088,000	20.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		52.00000	53,000	19.91	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,030.00000	995,000	19.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		846.00000	812,000	18.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		68.00000	70,000	18.90	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		127.00000	132,000	16.87	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		505.00000	474,000	16.87	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		361.00000	383,000	15.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		139.00000	125,000	15.12	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		301.00000	321,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		179.00000	163,000	15.11	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		545.00000	514,000	17.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		117.00000	122,000	17.13	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		670.00000	638,000	17.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		92.00000	96,000	17.89	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		428.00000	452,000	15.13	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	6.70	Put		106.00000	94,000	15.13	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		79.00000	69,000	15.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		501.00000	527,000	15.13	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		287.00000	262,000	15.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		209.00000	220,000	15.36	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,782.00000	2,746,000	25.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	4,000	25.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		428.00000	398,000	16.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		150.00000	156,000	16.37	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		248.00000	258,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		480.00000	453,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		234.00000	243,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		516.00000	488,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		263.00000	274,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		445.00000	419,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		165.00000	151,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		533.00000	556,000	15.12	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,004.00000	970,000	18.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		122.00000	125,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		488.00000	509,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		303.00000	287,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		462.00000	483,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		327.00000	311,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		515.00000	537,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		280.00000	265,000	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		507.00000	529,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		286.00000	271,000	15.15	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		663.00000	683,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		410.00000	393,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		638.00000	658,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		435.00000	418,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		688.00000	709,000	15.65	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		385.00000	369,000	15.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		462.00000	443,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		615.00000	633,000	15.84	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		568.00000	582,000	16.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		697.00000	674,000	16.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		551.00000	564,000	16.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		730.00000	706,000	16.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		585.00000	599,000	16.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		664.00000	641,000	16.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		905.00000	879,000	17.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		476.00000	487,000	17.22	0.00	0	300
<b>Total \$ / R Option</b>										<b>129,200.00</b>	<b>1,200</b>	<b>162,215</b>
<b>Total \$ / R</b>										<b>62,150,362.20</b>	<b>10,029</b>	<b>723,380</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.95780	6.92130			0.00	0	287
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.05840	7.02180			0.00	0	70
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>357</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		4,505.00000	4,695,000	15.58	0.00	0	0

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\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		17,375.00000	13,915,000	15.58	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		3,448.00000	3,475,000	16.06	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		21,318.00000	17,695,000	16.06	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		5,862.00000	6,289,000	15.09	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		13,732.00000	10,509,000	15.09	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		906.00000	736,000	18.50	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		43,776.00000	39,956,000	18.50	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		20,948.00000	21,995,000	15.36	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		28,768.00000	26,155,000	15.36	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		19,251.00000	20,191,000	15.61	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		32,071.00000	29,351,000	15.61	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		22,798.00000	23,961,000	15.10	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		25,618.00000	23,121,000	15.10	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>417</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.45100	11.39180			34,353.00	3	27,425
£ / R	On 19/09/2011	Foreign Exchange Future			11.60180	11.54270			5,220,810.00	450	28,325
£ / R	On 19/12/2011	Foreign Exchange Future			11.74480	11.68580			0.00	0	998
<b>Total £ / R Future</b>									<b>5,255,163.00</b>	<b>453</b>	<b>56,748</b>
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		21.00000	21,000	15.00	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		479.00000	420,000	15.00	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		17.00000	17,000	15.32	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		525.00000	466,000	15.32	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		26.00000	26,000	14.68	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	11.80	Put		434.00000	375,000	14.68	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		650.00000	706,000	17.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		8.00000	5,000	17.28	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		156.00000	111,000	12.42	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		98.00000	112,000	12.42	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		67.00000	74,000	13.07	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		225.00000	173,000	13.07	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		14.00000	13,000	15.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		572.00000	512,000	15.65	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		384.00000	411,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		341.00000	309,000	14.02	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		360.00000	385,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		367.00000	333,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		410.00000	438,000	14.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		317.00000	286,000	14.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		320.00000	340,000	14.14	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		427.00000	388,000	14.14	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		186.00000	197,000	15.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		743.00000	695,000	15.18	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		145.00000	127,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		688.00000	729,000	13.97	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		525.00000	552,000	14.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		489.00000	457,000	14.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		502.00000	528,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		516.00000	483,000	14.48	0.00	0	0

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£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		549.00000	577,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		463.00000	432,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		334.00000	349,000	15.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		848.00000	804,000	15.37	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>5,255,163.00</b>	<b>453</b>	<b>64,628</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08600	0.08540			1,634.00	19	796
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08730	0.08670			0.00	0	11,717
<b>Total ¥ / R Future</b>										<b>1,634.00</b>	<b>19</b>	<b>12,513</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		159.00000	188,000	19.83	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		119.00000	88,000	19.83	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		3.00000	3,000	24.00	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		963.00000	903,000	24.00	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,040.00000	1,100,000	20.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	20.52	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		746.00000	792,000	15.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		76.00000	62,000	15.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		242.00000	258,000	19.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		572.00000	528,000	19.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,676.00000	1,735,000	18.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	5,000	18.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.25	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,330.00000	1,141,270,000	26.25	0.00	0	0
<b>Total ¥ / 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 ¥ / R</b>										<b>1,634.00</b>	<b>19</b>	<b>12,513</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.92700	9.86330			297,810.00	30	17,596
€ / R	On	19/09/2011	Foreign Exchange Future			10.04460	9.98100			0.00	0	53,327
€ / R	On	19/12/2011	Foreign Exchange Future			10.15510	10.09190			0.00	0	1,950
<b>Total € / R Future</b>										<b>297,810.00</b>	<b>30</b>	<b>72,873</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		140.00000	175,000	12.80	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		77.00000	48,000	12.80	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		110.00000	139,000	12.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		97.00000	62,000	12.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		174.00000	214,000	13.23	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		61.00000	37,000	13.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		488.00000	529,000	13.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		157.00000	134,000	13.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		456.00000	495,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		175.00000	150,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		522.00000	565,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		141.00000	120,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		214.00000	185,000	13.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		395.00000	430,000	13.31	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		584.00000	533,000	14.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		165.00000	178,000	14.38	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		567.00000	604,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		275.00000	249,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		538.00000	574,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		296.00000	269,000	13.54	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	9.75	Call		597.00000	635,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		255.00000	230,000	13.53	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>297,810.00</b>	<b>30</b>	<b>80,053</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.42750	7.38820			0.00	0	14,835
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.43780	7.40130			0.00	0	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.45220	7.41530			0.00	0	5
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>24,355</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		738.00000	778,000	15.84	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	15.84	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		688.00000	728,000	15.46	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	1,000	15.46	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		788.00000	828,000	16.23	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	16.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		762.00000	797,000	11.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		11.00000	9,000	11.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		715.00000	749,000	11.93	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		14.00000	11,000	11.93	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		810.00000	845,000	12.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		9.00000	7,000	12.05	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		791.00000	824,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		26.00000	22,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		746.00000	779,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		31.00000	27,000	11.00	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 19/12/2011 Foreign Exchange Option	6.60	Call		836.00000	870,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		21.00000	18,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		206.00000	221,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		291.00000	269,000	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>0.00</b>	<b>0</b>	<b>24,355</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.11880	7.08310				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.20410	7.16860				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		203.00000	228,000	12.85		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		20.00000	9,000	12.85		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		163.00000	184,000	12.48		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		30.00000	15,000	12.48		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		247.00000	274,000	13.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		14.00000	5,000	13.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		153.00000	166,000	11.79		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		234.00000	212,000	11.79		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		136.00000	147,000	11.95		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		267.00000	243,000	11.95		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		173.00000	187,000	11.63		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		204.00000	183,000	11.63		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			8.16680	8.10640				0.00	0	900

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 Future			8.29100	8.23000				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		1,006.00000	1,067,000	15.04		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		0.00000	0,000	15.04		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		957.00000	1,017,000	14.82		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		1.00000	0,000	14.82		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		1,056.00000	1,117,000	15.27		0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		0.00000	0,000	15.27		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		643.00000	691,000	14.25		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		63.00000	50,000	14.25		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		604.00000	651,000	14.30		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		74.00000	60,000	14.30		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		683.00000	733,000	14.20		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		53.00000	42,000	14.20		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			14,128.84000	14,039.85000				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		5,399.00000	6,288,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	0,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		5,398.00000	6,288,000			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		5,399.00000	6,289,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	1,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			1.07340	1.06610				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.09260	1.08550				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		220.00000	267,000	13.77		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		59.00000	33,000	13.77		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		36.00000	41,000	15.76		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		375.00000	307,000	15.76		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		666.00000	737,000	18.24		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		5.00000	3,000	18.24		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		304.00000	327,000	14.99		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		449.00000	401,000	14.99		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		171.00000	183,000	16.44		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		816.00000	757,000	16.44		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		542.00000	585,000	13.91		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		187.00000	159,000	13.91		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>67,575,769.20</b>	<b>9,331</b>	<b>728,961</b>
<b>Total Options</b>								<b>129,200.00</b>	<b>1,200</b>	<b>177,335</b>
<b>Grand Total:</b>								<b>67,704,969.20</b>	<b>10,531</b>	<b>906,296</b>