

## Currency Derivatives Daily MTM Report

Daily summary for: 17/03/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			7.16000	7.06410			175,964,160.00	24,576	393,419
\$ / R	On	19/09/2011			7.26470	7.16630			4,925,466.60	678	54,521
\$ / R	On	19/12/2011			7.36510	7.26480			0.00	0	2,082
\$ / R	On	19/03/2012			7.47610	7.37240			0.00	0	277
<b>Total \$ / R Future</b>									<b>180,889,626.60</b>	<b>25,254</b>	<b>450,299</b>
\$ / R	On	13/06/2011	7.45	Call		88.00000	111,000	15.87	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		474.00000	401,000	15.87	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		80.00000	100,000	16.14	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		516.00000	440,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		97.00000	123,000	15.60	0.00	0	0
\$ / R	On	13/06/2011	7.40	Put		433.00000	363,000	15.60	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		432.00000	510,000	14.86	0.00	0	0
\$ / R	On	13/06/2011	6.70	Put		68.00000	50,000	14.86	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		283.00000	225,000	14.52	0.00	0	0
\$ / R	On	13/06/2011	7.20	Call		147.00000	185,000	14.52	0.00	0	2,190
\$ / R	On	13/06/2011	7.05	Put		188.00000	150,000	14.38	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		202.00000	260,000	14.38	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		968.00000	879,000	18.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		32.00000	39,000	18.85	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		781.00000	696,000	17.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		45.00000	56,000	17.76	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		319.00000	257,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		133.00000	167,000	14.79	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		120.00000	150,000	15.06	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		356.00000	290,000	15.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		218.00000	171,000	14.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		182.00000	231,000	14.31	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		165.00000	130,000	14.45	390,000.00	3,000	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		229.00000	290,000	14.45	0.00	0	150
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		104.00000	120,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		988.00000	905,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		98.00000	113,000	18.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,032.00000	948,000	18.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		110.00000	126,000	17.89	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		944.00000	861,000	17.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		772.00000	694,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		138.00000	159,000	17.09	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		225.00000	260,000	15.50	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		459.00000	395,000	15.50	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		514.00000	585,000	14.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		148.00000	120,000	14.83	0.00	0	10,000

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	6.90	Call		449.00000	516,000	14.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		183.00000	151,000	14.85	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		495.00000	429,000	15.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		211.00000	244,000	15.70	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		609.00000	538,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		175.00000	203,000	16.30	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		584.00000	659,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		118.00000	94,000	14.81	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		350.00000	396,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		435.00000	381,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		333.00000	377,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		468.00000	412,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		368.00000	420,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		403.00000	355,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		626.00000	694,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		290.00000	254,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		598.00000	664,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		312.00000	274,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		655.00000	725,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		269.00000	235,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		647.00000	716,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		275.00000	240,000	15.11	0.00	0	1,000
<b>Total \$ / R Option</b>										<b>390,000.00</b>	<b>3,000</b>	<b>60,640</b>
<b>Total \$ / R</b>										<b>181,279,626.60</b>	<b>28,254</b>	<b>510,939</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.16000	7.06410			0.00	0	280

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			7.26470	7.16630			0.00	0	0
<b>Total \$ / R MAXI Future</b>									<b>0.00</b>	<b>0</b>	<b>280</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		20,187.00000	25,992,000	14.38	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		18,777.00000	14,992,000	14.38	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		18,182.00000	23,132,000	14.31	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		21,772.00000	17,132,000	14.31	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		22,911.00000	29,044,000	14.45	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		16,501.00000	13,044,000	14.45	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		10,790.00000	13,584,000	15.33	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		39,380.00000	32,584,000	15.33	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		33,588.00000	39,366,000	14.88	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		26,958.00000	22,896,000	14.88	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		31,079.00000	36,625,000	14.89	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		29,449.00000	25,155,000	14.89	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		36,230.00000	42,238,000	14.87	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		24,600.00000	20,768,000	14.87	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>340</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.53040	11.33080			4,935,011.20	428	16,568
£ / R	On 19/09/2011	Foreign Exchange Future			11.68110	11.47850			116,811.00	10	17,746
£ / R	On 19/12/2011	Foreign Exchange Future			11.82190	11.61790			0.00	0	452
<b>Total £ / R Future</b>									<b>5,051,822.20</b>	<b>438</b>	<b>34,766</b>
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		138.00000	202,000	14.76	0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		657.00000	522,000	14.76	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	11.90	Call		128.00000	188,000	14.88	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		697.00000	558,000	14.88	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		150.00000	217,000	14.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		619.00000	487,000	14.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		671.00000	837,000	13.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		90.00000	57,000	13.65	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		374.00000	278,000	14.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		255.00000	358,000	14.03	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		220.00000	309,000	14.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		439.00000	329,000	14.09	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		118.00000	175,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		737.00000	595,000	14.99	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		466.00000	581,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		488.00000	400,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		446.00000	556,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		518.00000	425,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		487.00000	608,000	14.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		459.00000	377,000	14.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		408.00000	507,000	14.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		580.00000	476,000	14.80	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		274.00000	343,000	15.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		896.00000	762,000	15.56	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		581.00000	685,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		613.00000	513,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		561.00000	660,000	14.63	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	11.70	Put		643.00000	538,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		601.00000	710,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		583.00000	488,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		397.00000	467,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		979.00000	845,000	15.31	0.00	0	250
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>770</b>
<b>Total £ / R</b>										<b>5,051,822.20</b>	<b>438</b>	<b>35,536</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.09110	0.08770			118,976.60	1,306	1,408
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09250	0.08910			6,475.00	70	70
<b>Total ¥ / R Future</b>										<b>125,451.60</b>	<b>1,376</b>	<b>1,478</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		432.00000	681,000	15.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		162.00000	71,000	15.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		101.00000	183,000	18.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		831.00000	573,000	18.86	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,278.00000	1,614,000	17.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		8.00000	4,000	17.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,000.00000	1,294,000	15.70	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		90.00000	44,000	15.70	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		425.00000	591,000	17.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		515.00000	341,000	17.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,919.00000	2,256,000	18.26	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		9.00000	6,000	18.26	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>125,451.60</b>	<b>1,376</b>	<b>1,478</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			10.01430	9.83250			230,328.90	23	15,042
€ / R	On	19/09/2011	Foreign Exchange Future			10.13940	9.95460			0.00	0	14,009
€ / R	On	19/12/2011	Foreign Exchange Future			10.25540	10.06790			0.00	0	300
<b>Total € / R Future</b>										<b>230,328.90</b>	<b>23</b>	<b>29,351</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		270.00000	382,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		238.00000	168,000	13.45	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		246.00000	352,000	13.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		264.00000	188,000	13.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		296.00000	413,000	13.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		214.00000	149,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		555.00000	681,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		250.00000	192,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		526.00000	648,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		271.00000	209,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		586.00000	714,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		231.00000	175,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		627.00000	748,000	13.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		359.00000	293,000	13.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		600.00000	718,000	14.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		382.00000	313,000	14.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		656.00000	778,000	13.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		338.00000	273,000	13.93	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total € / R</b>										<b>230,328.90</b>	<b>23</b>	<b>29,351</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAY On 18/03/2011 Foreign Exchange Future			7.07560	6.97560			0.00	0	524,280
<b>Total ANY DAY EXPIRY CAAB \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>524,280</b>
ANY DAY On 18/03/2011 Foreign Exchange Option	6.85	Call		127.00000	226,000	14.84	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.85	Put		1.00000	0,000	14.84	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.90	Call		81.00000	176,000	14.73	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.90	Put		5.00000	0,000	14.73	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.80	Call		176.00000	276,000	14.94	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	14.94	0.00	0	0
<b>Total ANY DAY EXPIRY CAAB \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ANY DAY EXPIRY CAAB \$</b>							<b>0.00</b>	<b>0</b>	<b>524,280</b>
ANY DAY On 18/03/2011 Foreign Exchange Future			10.02660	9.84520			0.00	0	7,857
<b>Total ANY DAY EXPIRY CAAC € Future</b>							<b>0.00</b>	<b>0</b>	<b>7,857</b>
ANY DAY On 18/03/2011 Foreign Exchange Option	9.60	Call		246.00000	427,000	18.84	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.60	Put		1.00000	0,000	18.84	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.65	Call		197.00000	377,000	18.80	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.65	Put		2.00000	0,000	18.80	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.55	Call		295.00000	477,000	18.89	0.00	0	0
ANY DAY On 18/03/2011 Foreign Exchange Option	9.55	Put		0.00000	0,000	18.89	0.00	0	0
<b>Total ANY DAY EXPIRY CAAC € Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ANY DAY EXPIRY CAAC €</b>							<b>0.00</b>	<b>0</b>	<b>7,857</b>
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.97550	6.91960			348,775.00	50	13,535
AU\$ / R On 19/09/2011 Foreign Exchange Future			6.99340	6.93700			699,340.00	100	8,370
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.01230	6.65000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>								<b>1,048,115.00</b>	<b>150</b>	<b>21,905</b>
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		333.00000	378,000	12.55		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		63.00000	53,000	12.55		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		293.00000	337,000	12.21		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		73.00000	62,000	12.21		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		374.00000	421,000	12.89		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		54.00000	46,000	12.89		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		414.00000	457,000	12.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		127.00000	114,000	12.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		377.00000	419,000	12.56		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		140.00000	126,000	12.56		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		452.00000	496,000	13.01		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		115.00000	103,000	13.01		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		0.00000	502,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		0.00000	140,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		0.00000	469,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		0.00000	157,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		0.00000	536,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		0.00000	124,000	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>1,048,115.00</b>	<b>150</b>	<b>21,905</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.25010	7.15060				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.33930	7.23680				0.00	0	0
<b>Total CAD/ R 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
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		329.00000	407,000	12.99	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		78.00000	57,000	12.99	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		293.00000	367,000	12.81	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		92.00000	67,000	12.81	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		367.00000	448,000	13.17	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		66.00000	48,000	13.17	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		227.00000	288,000	11.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		240.00000	199,000	11.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		207.00000	260,000	11.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		270.00000	221,000	11.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		253.00000	317,000	11.62	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		216.00000	178,000	11.62	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			7.96720	7.72170			7,170,480.00	900	900
CHF / R	On	19/09/2011	Foreign Exchange Future			8.09090	7.84060			0.00	0	0
<b>Total CHF / R Future</b>										<b>7,170,480.00</b>	<b>900</b>	<b>900</b>
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		656.00000	880,000	14.83	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		34.00000	13,000	14.83	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		612.00000	834,000	14.78	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		40.00000	17,000	14.78	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		700.00000	928,000	14.87	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		28.00000	11,000	14.87	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		418.00000	581,000	13.96	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	7.65	Put		227.00000	140,000	13.96	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		391.00000	549,000	14.03	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		250.00000	158,000	14.03	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		446.00000	616,000	13.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		205.00000	125,000	13.90	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>7,170,480.00</b>	<b>900</b>	<b>900</b>
RAIN	On	13/06/2011	Foreign Exchange Future			14,408.22000	14,139.21000			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		6,392.00000	9,082,000		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		6,392.00000	9,082,000		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		6,392.00000	9,082,000		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			1.09220	1.07780			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.11190	1.09700			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		445.00000	544,000	13.59	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		167.00000	122,000	13.59	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		218.00000	275,000	14.57	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		440.00000	353,000	14.57	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 13/06/2011 Foreign Exchange Option	1.00	Call		822.00000	950,000	13.26	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		44.00000	28,000	13.26	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		450.00000	521,000	14.59	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		480.00000	402,000	14.59	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		288.00000	336,000	15.64	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		818.00000	717,000	15.64	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		704.00000	807,000	13.91	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		234.00000	188,000	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>194,515,824.30</b>	<b>28,141</b>	<b>1,071,116</b>
<b>Total Options</b>							<b>390,000.00</b>	<b>3,000</b>	<b>61,470</b>
<b>Grand Total:</b>							<b>194,905,824.30</b>	<b>31,141</b>	<b>1,132,586</b>