

## Currency Derivatives Daily MTM Report

Daily summary for: 05/05/2011

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			6.77960	6.69190			207,286,270.00	30,575	433,887
\$ / R	On	19/09/2011	Foreign Exchange Future			6.87710	6.78750			8,582,620.80	1,248	119,986
\$ / R	On	19/12/2011	Foreign Exchange Future			6.97090	6.88090			23,910,187.00	3,430	15,482
\$ / R	On	19/03/2012	Foreign Exchange Future			7.07110	6.98030			0.00	0	1,240
\$ / R	On	17/09/2012	Foreign Exchange Future			7.30750	7.21690			0.00	0	0
<b>Total \$ / R Future</b>										<b>239,779,077.80</b>	<b>35,253</b>	<b>570,595</b>
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		5.00000	8,000	17.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		763.00000	678,000	17.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		4.00000	6,000	17.44	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		812.00000	726,000	17.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		6.00000	9,000	16.90	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		714.00000	629,000	16.90	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		112.00000	164,000	13.63	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		120.00000	84,000	13.63	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		521.00000	442,000	15.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		13.00000	22,000	15.81	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		384.00000	311,000	14.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		26.00000	41,000	14.99	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,309.00000	1,221,000	20.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.17	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,109.00000	1,022,000	19.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		1.00000	2,000	19.08	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		569.00000	488,000	16.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		11.00000	18,000	16.08	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		9.00000	14,000	16.35	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		617.00000	534,000	16.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		429.00000	353,000	15.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		21.00000	33,000	15.26	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		340.00000	270,000	14.72	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		32.00000	50,000	14.72	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		665.00000	582,000	16.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		7.00000	12,000	16.63	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		298.00000	232,000	14.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		40.00000	62,000	14.45	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		140.00000	197,000	13.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		98.00000	67,000	13.91	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		61.00000	92,000	13.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		219.00000	162,000	13.90	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		257.00000	195,000	14.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		49.00000	75,000	14.17	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		242.00000	313,000	14.74	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		50.00000	33,000	14.74	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		183.00000	131,000	13.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		75.00000	111,000	13.63	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		150.00000	103,000	13.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		92.00000	133,000	13.36	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		37.00000	44,000	20.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,300.00000	1,217,000	20.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		35.00000	41,000	20.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,348.00000	1,264,000	20.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		39.00000	46,000	19.88	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,252.00000	1,169,000	19.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,063.00000	983,000	18.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		50.00000	60,000	18.96	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		89.00000	107,000	17.12	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		702.00000	630,000	17.12	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		236.00000	284,000	14.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		249.00000	207,000	14.59	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		199.00000	238,000	14.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		312.00000	261,000	14.82	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		745.00000	672,000	17.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		82.00000	99,000	17.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		879.00000	803,000	18.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		66.00000	80,000	18.04	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		286.00000	341,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		199.00000	164,000	14.60	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		157.00000	127,000	14.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		344.00000	404,000	14.61	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		456.00000	395,000	15.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		143.00000	172,000	15.74	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,016.00000	2,927,000	24.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		3.00000	4,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		185.00000	211,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		654.00000	590,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		175.00000	199,000	16.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		694.00000	628,000	16.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		196.00000	223,000	16.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		615.00000	552,000	16.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		260.00000	225,000	14.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		391.00000	446,000	14.97	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		373.00000	417,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		429.00000	382,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		355.00000	395,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		461.00000	410,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		393.00000	441,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		399.00000	356,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		387.00000	434,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		407.00000	363,000	15.18	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		538.00000	586,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		521.00000	479,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		519.00000	563,000	15.72	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		552.00000	506,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		560.00000	609,000	15.60	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		493.00000	452,000	15.60	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>145,140</b>
<b>Total \$ / R</b>										<b>239,779,077.80</b>	<b>35,253</b>	<b>715,735</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Future			6.77960	6.69190				0.00	0	284
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			6.87710	6.78750				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>284</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			2,582.00000	4,085,000	14.99	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			38,392.00000	31,125,000	14.99	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			2,076.00000	3,316,000	15.26	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			42,886.00000	35,356,000	15.26	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			3,208.00000	5,022,000	14.72	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			34,018.00000	27,062,000	14.72	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			705.00000	1,159,000	16.63	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			66,515.00000	58,199,000	16.63	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			14,290.00000	17,184,000	15.74	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			45,540.00000	39,474,000	15.74	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			13,170.00000	15,853,000	15.97	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			49,420.00000	43,143,000	15.97	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			15,515.00000	18,637,000	15.51	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			41,765.00000	35,927,000	15.51	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>344</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			11.12060	11.05920			13,344,720.00	1,200	27,272
£ / R	On	19/09/2011	Foreign Exchange Future			11.26420	11.20110			0.00	0	29,935
£ / R	On	19/12/2011	Foreign Exchange Future			11.39970	11.33750			22,799.40	2	993
<b>Total £ / R Future</b>										<b>13,367,519.40</b>	<b>1,202</b>	<b>58,200</b>
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		22.00000	27,000	15.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		813.00000	756,000	15.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		19.00000	23,000	15.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		860.00000	802,000	15.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		25.00000	30,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		766.00000	709,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		385.00000	433,000	13.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		76.00000	62,000	13.60	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		457.00000	408,000	13.72	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		66.00000	79,000	13.72	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		50.00000	60,000	14.07	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		541.00000	489,000	14.07	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		17.00000	20,000	15.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		908.00000	849,000	15.44	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		272.00000	302,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		571.00000	538,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		257.00000	286,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		606.00000	572,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		288.00000	320,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		537.00000	506,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		230.00000	256,000	15.06	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	642,000	15.06	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		139.00000	156,000	16.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,038.00000	992,000	16.05	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		285.00000	268,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		486.00000	532,000	14.17	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		397.00000	426,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		710.00000	676,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		381.00000	409,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		744.00000	709,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		413.00000	443,000	14.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		676.00000	643,000	14.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		256.00000	276,000	15.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,119.00000	1,076,000	15.93	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>13,367,519.40</b>	<b>1,202</b>	<b>65,880</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08480	0.08300			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08610	0.08420			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		116.00000	182,000	17.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		316.00000	202,000	17.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		8.00000	15,000	21.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,208.00000	1,035,000	21.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		808.00000	983,000	17.64	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		8.00000	3,000	17.64	0.00	0	0

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¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		577.00000	713,000	15.77	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		157.00000	103,000	15.77	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		190.00000	241,000	18.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		770.00000	631,000	18.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,427.00000	1,616,000	16.46	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	6,000	16.46	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			9.90150	9.94640			5,851,786.50	591	17,405
€ / R	On	19/09/2011	Foreign Exchange Future			10.01350	10.05530			1,001,350.00	100	51,177
€ / R	On	19/12/2011	Foreign Exchange Future			10.11550	10.15670			0.00	0	2,000
<b>Total € / R Future</b>										<b>6,853,136.50</b>	<b>691</b>	<b>70,582</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		241.00000	210,000	11.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		95.00000	109,000	11.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		208.00000	179,000	11.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		112.00000	128,000	11.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		276.00000	243,000	12.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		80.00000	92,000	12.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		558.00000	532,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		153.00000	169,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		524.00000	499,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		169.00000	186,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		593.00000	566,000	13.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		138.00000	153,000	13.22	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		206.00000	225,000	13.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		461.00000	438,000	13.23	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		552.00000	587,000	14.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		207.00000	200,000	14.48	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		625.00000	602,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		268.00000	287,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		596.00000	573,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		289.00000	308,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		656.00000	632,000	13.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		249.00000	267,000	13.55	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>6,853,136.50</b>	<b>691</b>	<b>77,762</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.19280	7.18970			1,006,992.00	140	12,751
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20430	7.20080			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.21600	7.21330			360,800.00	50	200
<b>Total AU\$ / R Future</b>										<b>1,367,792.00</b>	<b>190</b>	<b>21,771</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		542.00000	545,000	11.75	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	11.75	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		493.00000	496,000	11.55	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		3.00000	3,000	11.55	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		591.00000	594,000	11.95	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	11.95	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		584.00000	586,000	11.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		33.00000	32,000	11.59	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		540.00000	543,000	11.50		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		39.00000	39,000	11.50		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		628.00000	631,000	11.68		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		27.00000	27,000	11.68		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		635.00000	637,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		72.00000	71,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		596.00000	582,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		83.00000	66,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		675.00000	677,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		62.00000	61,000	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>1,367,792.00</b>	<b>190</b>	<b>21,771</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.00900	6.98270				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.09200	7.06440				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		146.00000	166,000	11.25		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		63.00000	57,000	11.25		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		113.00000	132,000	10.91		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		80.00000	73,000	10.91		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		182.00000	203,000	11.60		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		49.00000	44,000	11.60		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		129.00000	140,000	11.99		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		315.00000	298,000	11.99		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		115.00000	125,000	12.14		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		351.00000	333,000	12.14	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		145.00000	157,000	11.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		281.00000	265,000	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			7.81550	7.79610			0.00	0	900
CHF / R	On	19/09/2011	Foreign Exchange Future			7.93110	7.91040			396,555.00	50	50
<b>Total CHF / R Future</b>										<b>396,555.00</b>	<b>50</b>	<b>950</b>
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		703.00000	722,000	16.75	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		7.00000	7,000	16.75	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		655.00000	674,000	16.52	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		9.00000	9,000	16.52	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		752.00000	771,000	16.98	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		6.00000	6,000	16.98	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		427.00000	440,000	14.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		167.00000	159,000	14.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		396.00000	410,000	14.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		186.00000	179,000	14.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		458.00000	472,000	14.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		148.00000	141,000	14.52	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>396,555.00</b>	<b>50</b>	<b>950</b>
RAIN	On	13/06/2011	Foreign Exchange Future			13,919.94000	13,838.53000			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		3,385.00000	4,199,000		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		3,385.00000	4,199,000		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		3,385.00000	4,200,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	1,000		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			1.04570	1.03240			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06550	1.05200			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		106.00000	158,000	13.07	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		282.00000	201,000	13.07	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		27.00000	42,000	15.15	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		703.00000	585,000	15.15	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		370.00000	482,000	11.91	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		46.00000	25,000	11.91	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		212.00000	255,000	15.30	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		692.00000	600,000	15.30	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		123.00000	150,000	16.71	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,103.00000	995,000	16.71	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		374.00000	444,000	13.99	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		354.00000	289,000	13.99	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>							0.00	0	0
<b>Total Futures</b>							261,764,080.70	37,386	739,300
<b>Total Options</b>							0.00	0	160,060
<b>Grand Total:</b>							261,764,080.70	37,386	899,360