

## Currency Derivatives Daily MTM Report

Daily summary for: 09/05/2011

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			6.78990	6.71010			101,176,299.90	14,901	433,755
\$ / R	On	19/09/2011	Foreign Exchange Future			6.88750	6.80600			10,586,087.50	1,537	119,392
\$ / R	On	19/12/2011	Foreign Exchange Future			6.98050	6.89850			8,376,600.00	1,200	16,682
\$ / R	On	19/03/2012	Foreign Exchange Future			7.07560	6.99560			0.00	0	1,240
\$ / R	On	17/09/2012	Foreign Exchange Future			7.31030	7.23050			0.00	0	0
<b>Total \$ / R Future</b>										<b>120,138,987.40</b>	<b>17,638</b>	<b>571,069</b>
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		6.00000	7,000	17.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		746.00000	667,000	17.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		5.00000	6,000	17.88	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		795.00000	716,000	17.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		7.00000	9,000	17.30	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		697.00000	619,000	17.30	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		124.00000	170,000	14.36	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		114.00000	80,000	14.36	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		506.00000	431,000	16.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		16.00000	21,000	16.15	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		370.00000	300,000	15.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		30.00000	40,000	15.28	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,291.00000	1,211,000	20.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.78	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,091.00000	1,012,000	19.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		1.00000	2,000	19.62	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		553.00000	477,000	16.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		13.00000	17,000	16.44	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		10.00000	13,000	16.73	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		600.00000	523,000	16.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		414.00000	342,000	15.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		24.00000	32,000	15.57	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		327.00000	259,000	14.99	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		37.00000	49,000	14.99	0.00	0	22,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		649.00000	571,000	17.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		9.00000	11,000	17.02	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		286.00000	221,000	14.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		46.00000	61,000	14.70	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		153.00000	204,000	14.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		93.00000	64,000	14.63	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		69.00000	91,000	14.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		209.00000	151,000	14.12	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		246.00000	185,000	14.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		56.00000	75,000	14.41	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		258.00000	321,000	15.42	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		48.00000	31,000	15.42	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		174.00000	121,000	13.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		84.00000	111,000	13.83	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		142.00000	99,000	14.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		102.00000	139,000	14.10	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		39.00000	45,000	20.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,283.00000	1,208,000	20.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		36.00000	42,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,330.00000	1,255,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		41.00000	48,000	20.16	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,235.00000	1,161,000	20.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,047.00000	974,000	19.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		53.00000	61,000	19.21	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		93.00000	109,000	17.29	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		687.00000	622,000	17.29	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		246.00000	292,000	14.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		240.00000	205,000	14.91	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		208.00000	241,000	14.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		302.00000	254,000	14.89	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		731.00000	664,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		87.00000	101,000	17.53	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		864.00000	794,000	18.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		70.00000	81,000	18.25	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		298.00000	349,000	14.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		192.00000	162,000	14.92	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		150.00000	126,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		356.00000	413,000	14.94	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		444.00000	387,000	15.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		150.00000	174,000	15.85	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,997.00000	2,917,000	25.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		3.00000	4,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		191.00000	213,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		643.00000	583,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		181.00000	201,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		683.00000	621,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		203.00000	226,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		605.00000	546,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		254.00000	221,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		402.00000	451,000	15.06	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		380.00000	416,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		420.00000	376,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		362.00000	395,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		452.00000	405,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		400.00000	440,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		390.00000	350,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		394.00000	434,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		398.00000	358,000	15.14	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		548.00000	588,000	15.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		518.00000	478,000	15.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		527.00000	566,000	15.81	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		547.00000	506,000	15.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		570.00000	611,000	15.69	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		490.00000	451,000	15.69	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>148,140</b>
<b>Total \$ / R</b>										<b>120,138,987.40</b>	<b>17,638</b>	<b>719,209</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.78990		6.71010				20,369.70	3	287
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.88750		6.80600				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>20,369.70</b>	<b>3</b>	<b>287</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		3,021.00000	3,972,000	15.28		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		37,011.00000	29,982,000	15.28		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		2,445.00000	3,202,000	15.57		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		41,435.00000	34,212,000	15.57		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		3,728.00000	4,918,000	14.99		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		32,718.00000	25,928,000	14.99		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		852.00000	1,080,000	17.02		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		64,842.00000	57,090,000	17.02		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		14,999.00000	17,396,000	15.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		44,399.00000	38,646,000	15.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		13,832.00000	16,052,000	16.09		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		48,232.00000	42,302,000	16.09		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		16,275.00000	18,863,000	15.61		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		40,675.00000	35,113,000	15.61		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>20,369.70</b>	<b>3</b>	<b>347</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future			11.06380	11.01570			0.00	0	27,772
£ / R	On	19/09/2011	Foreign Exchange Future			11.20730	11.15710			0.00	0	29,935
£ / R	On	19/12/2011	Foreign Exchange Future			11.34090	11.29080			0.00	0	993
<b>Total £ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>58,700</b>
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		21.00000	21,000	15.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		855.00000	807,000	15.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		18.00000	18,000	16.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		902.00000	854,000	16.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		24.00000	24,000	15.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		808.00000	760,000	15.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		355.00000	386,000	14.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		89.00000	72,000	14.00	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		496.00000	451,000	14.50	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		62.00000	65,000	14.50	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		47.00000	49,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		581.00000	535,000	14.85	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		16.00000	16,000	16.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		950.00000	902,000	16.27	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		266.00000	279,000	14.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		609.00000	572,000	14.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		252.00000	264,000	15.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		645.00000	607,000	15.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		282.00000	295,000	14.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		575.00000	538,000	14.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		226.00000	236,000	15.29	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		719.00000	679,000	15.29	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		137.00000	143,000	16.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,080.00000	1,036,000	16.29	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		312.00000	288,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		469.00000	495,000	14.29	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		384.00000	398,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		743.00000	707,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		369.00000	383,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		778.00000	742,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		400.00000	415,000	14.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		709.00000	674,000	14.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		248.00000	257,000	16.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,157.00000	1,116,000	16.04	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>0.00</b>	<b>0</b>	<b>66,380</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08320			842.00	10	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08540	0.08450			0.00	0	16,271
<b>Total ¥ / R Future</b>										<b>842.00</b>	<b>10</b>	<b>16,918</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		118.00000	147,000	17.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		298.00000	227,000	17.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		7.00000	8,000	21.46	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,187.00000	1,088,000	21.46	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		827.00000	923,000	17.60	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		7.00000	3,000	17.60	0.00	0	0

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¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		596.00000	657,000	15.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		146.00000	117,000	15.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		197.00000	217,000	19.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		747.00000	677,000	19.24	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,457.00000	1,546,000	16.23	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	6,000	16.23	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>842.00</b>	<b>10</b>	<b>16,918</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.68210	9.72640			1,645,957.00	170	17,454
€ / R	On	19/09/2011	Foreign Exchange Future			9.79190	9.83430			2,447,975.00	250	51,317
€ / R	On	19/12/2011	Foreign Exchange Future			9.89140	9.93390			0.00	0	2,000
<b>Total € / R Future</b>										<b>4,093,932.00</b>	<b>420</b>	<b>70,771</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		120.00000	100,000	12.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		194.00000	218,000	12.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		103.00000	85,000	12.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		227.00000	253,000	12.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		139.00000	118,000	12.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		163.00000	186,000	12.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		416.00000	389,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		232.00000	247,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		388.00000	362,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		254.00000	270,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		446.00000	418,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		212.00000	226,000	13.38	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		301.00000	320,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		335.00000	312,000	13.38	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		721.00000	752,000	15.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		155.00000	144,000	15.30	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		494.00000	467,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		360.00000	376,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		469.00000	443,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		385.00000	402,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		521.00000	493,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		337.00000	352,000	13.64	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>4,093,932.00</b>	<b>420</b>	<b>77,951</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.25770	7.19910			0.00	0	12,738
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.26710	7.20830			0.00	0	8,920
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.27650	7.21690			0.00	0	200
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>21,858</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		551.00000	609,000	12.29	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		2.00000	1,000	12.29	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		502.00000	559,000	12.05	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		3.00000	1,000	12.05	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		600.00000	658,000	12.52	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	12.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		590.00000	642,000	11.74	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		32.00000	25,000	11.74	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		546.00000	597,000	11.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		38.00000	30,000	11.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		634.00000	687,000	11.84		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		26.00000	20,000	11.84		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		637.00000	685,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		70.00000	59,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		598.00000	645,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		81.00000	69,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		677.00000	727,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		60.00000	51,000	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>0.00</b>	<b>0</b>	<b>21,858</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.01050	6.97930				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.09230	7.06080				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		142.00000	164,000	11.56		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		63.00000	54,000	11.56		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		110.00000	130,000	11.19		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		81.00000	70,000	11.19		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		178.00000	202,000	11.93		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		49.00000	42,000	11.93		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		129.00000	138,000	12.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		318.00000	296,000	12.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		115.00000	123,000	12.17		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		354.00000	331,000	12.17		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		145.00000	155,000	11.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		284.00000	263,000	11.86		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			7.74690	7.67750				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.86200	7.79050				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		590.00000	655,000	17.00		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		13.00000	8,000	17.00		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		543.00000	607,000	16.76		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		16.00000	10,000	16.76		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		637.00000	703,000	17.25		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		10.00000	6,000	17.25		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		355.00000	395,000	14.80		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		215.00000	183,000	14.80		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		328.00000	366,000	14.82		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		238.00000	204,000	14.82		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		383.00000	425,000	14.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		193.00000	163,000	14.77		0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>950</b>
RAIN On 13/06/2011 Foreign Exchange Future			13,776.71000	13,718.54000				0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		2,185.00000	2,767,000		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		2,185.00000	2,767,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		2,186.00000	2,767,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		1.00000	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			1.04670	1.03470			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06590	1.05390			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		118.00000	155,000	13.22	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		271.00000	188,000	13.22	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		30.00000	40,000	15.54	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		683.00000	573,000	15.54	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		391.00000	487,000	12.04	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		44.00000	20,000	12.04	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		220.00000	255,000	15.45	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		681.00000	596,000	15.45	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		128.00000	149,000	16.88	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,089.00000	990,000	16.88	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		387.00000	446,000	14.16	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		348.00000	287,000	14.16	0.00	0	0
<b>Total YUAN/R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>124,254,131.10</b>	<b>18,071</b>	<b>740,553</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>163,060</b>
<b>Grand Total:</b>							<b>124,254,131.10</b>	<b>18,071</b>	<b>903,613</b>