

## Currency Derivatives Daily MTM Report

Daily summary for: 25/05/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			7.06560	7.02230			55,041,024.00	7,790	373,287
\$ / R	On	19/09/2011			7.16830	7.12330			15,447,686.50	2,155	169,090
\$ / R	On	19/12/2011			7.26770	7.22050			1,904,137.40	262	28,132
\$ / R	On	19/03/2012			7.37400	7.32430			1,253,580.00	170	1,911
\$ / R	On	17/09/2012			7.60870	7.55830			0.00	0	0
\$ / R	On	14/12/2012			7.72570	7.70000			0.00	0	0
<b>Total \$ / R Future</b>									<b>73,646,427.90</b>	<b>10,377</b>	<b>572,420</b>
\$ / R	On	13/06/2011	7.45	Call		12.00000	15,000	18.33	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		440.00000	399,000	18.33	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		10.00000	12,000	18.77	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		488.00000	446,000	18.77	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		16.00000	19,000	17.89	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		394.00000	353,000	17.89	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		338.00000	377,000	17.48	0.00	0	450
\$ / R	On	13/06/2011	6.70	Put		16.00000	11,000	17.48	0.00	0	300
\$ / R	On	13/06/2011	7.20	Put		220.00000	185,000	16.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		42.00000	51,000	16.13	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		113.00000	87,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		85.00000	103,000	14.81	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		979.00000	935,000	23.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	23.18	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		780.00000	737,000	21.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	3,000	21.42	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		261.00000	224,000	16.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		33.00000	40,000	16.57	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		25.00000	31,000	17.01	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		303.00000	265,000	17.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		145.00000	116,000	15.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		67.00000	82,000	15.25	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		85.00000	68,000	15.19	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		107.00000	134,000	15.19	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		348.00000	308,000	17.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		20.00000	24,000	17.45	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		66.00000	52,000	15.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		138.00000	168,000	15.57	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		384.00000	424,000	17.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		12.00000	8,000	17.86	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		210.00000	245,000	16.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		38.00000	29,000	16.34	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		51.00000	39,000	15.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		173.00000	205,000	15.95	0.00	0	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		527.00000	569,000	19.00	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		5.00000	3,000	19.00	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		29.00000	21,000	16.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		251.00000	287,000	16.72	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		22.00000	16,000	17.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		294.00000	332,000	17.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		60.00000	64,000	19.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		987.00000	946,000	19.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		56.00000	60,000	19.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,033.00000	992,000	19.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		64.00000	69,000	19.36	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		941.00000	901,000	19.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		762.00000	723,000	18.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		85.00000	91,000	18.37	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		157.00000	170,000	16.40	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		434.00000	402,000	16.40	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		434.00000	467,000	15.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		111.00000	99,000	15.15	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		368.00000	398,000	15.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		145.00000	130,000	15.15	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		472.00000	439,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		145.00000	157,000	16.65	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		591.00000	556,000	17.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		114.00000	124,000	17.39	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		506.00000	541,000	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	19/09/2011	Foreign Exchange Option	6.70	Put		83.00000	73,000	15.14	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		60.00000	53,000	15.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		583.00000	621,000	15.13	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		232.00000	212,000	15.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		255.00000	280,000	15.17	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,683.00000	2,638,000	25.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		6.00000	6,000	25.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		361.00000	331,000	15.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		184.00000	199,000	15.91	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		288.00000	307,000	15.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		418.00000	389,000	15.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		272.00000	290,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		452.00000	422,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		305.00000	325,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		385.00000	357,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		138.00000	124,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		608.00000	642,000	15.12	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		0.00000	882,000	18.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		0.00000	150,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		553.00000	587,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		265.00000	249,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		525.00000	558,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		287.00000	270,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		583.00000	617,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		245.00000	229,000	15.19	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		574.00000	609,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		250.00000	235,000	15.20	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		726.00000	759,000	15.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		368.00000	350,000	15.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		700.00000	732,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		392.00000	373,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		753.00000	786,000	15.57	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		345.00000	327,000	15.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		417.00000	397,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		675.00000	706,000	15.76	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		0.00000	639,000	16.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		0.00000	613,000	16.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		0.00000	620,000	16.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		0.00000	644,000	16.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		0.00000	660,000	16.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		0.00000	584,000	16.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		0.00000	810,000	17.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		0.00000	536,000	17.00	160,800.00	300	300
<b>Total \$ / R Option</b>										<b>160,800.00</b>	<b>300</b>	<b>162,465</b>
<b>Total \$ / R</b>										<b>73,807,227.90</b>	<b>10,677</b>	<b>734,885</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.06560	7.02230			21,196.80	3	287
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.16830	7.12330			0.00	0	40
<b>Total \$ / R MAXI Future</b>										<b>21,196.80</b>	<b>3</b>	<b>327</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		8,498.00000	10,314,000	14.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		11,268.00000	8,754,000	14.81		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		6,728.00000	8,207,000	15.25		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		14,498.00000	11,647,000	15.25		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		10,658.00000	13,354,000	15.19		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		8,428.00000	6,794,000	15.19		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		1,986.00000	2,431,000	17.45		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		34,756.00000	30,871,000	17.45		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		25,542.00000	27,996,000	15.17		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		23,212.00000	21,166,000	15.17		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		23,530.00000	25,446,000	15.17		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		26,200.00000	23,616,000	15.17		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		28,107.00000	30,710,000	15.16		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		20,777.00000	18,880,000	15.16		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>21,196.80</b>	<b>3</b>	<b>387</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.49700	11.36330				29,432,320.00	2,560	27,412
£ / R	On 19/09/2011	Foreign Exchange Future			11.64920	11.51150				535,863.20	46	27,925
£ / R	On 19/12/2011	Foreign Exchange Future			11.79490	11.65270				58,974.50	5	998
<b>Total £ / R Future</b>										<b>30,027,157.70</b>	<b>2,611</b>	<b>56,335</b>
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		29.00000	40,000	14.87		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		516.00000	393,000	14.87		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		24.00000	34,000	15.14		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		561.00000	437,000	15.14		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		34.00000	48,000	14.59		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		471.00000	351,000	14.59	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		627.00000	754,000	16.69	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		14.00000	7,000	16.69	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		195.00000	115,000	13.16	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		108.00000	162,000	13.16	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		78.00000	113,000	13.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		265.00000	166,000	13.19	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		21.00000	28,000	15.42	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		608.00000	481,000	15.42	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		380.00000	446,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		369.00000	297,000	14.04	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		360.00000	420,000	14.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		399.00000	321,000	14.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		405.00000	474,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		344.00000	275,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		321.00000	370,000	14.08	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		460.00000	371,000	14.08	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		191.00000	220,000	15.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		780.00000	671,000	15.15	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		164.00000	121,000	13.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		675.00000	770,000	13.89	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		517.00000	585,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		514.00000	440,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		497.00000	561,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		544.00000	466,000	14.47	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	11.60	Call		541.00000	611,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		488.00000	416,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		335.00000	374,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		882.00000	779,000	15.31	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>30,027,157.70</b>	<b>2,611</b>	<b>64,215</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08620	0.08550			0.00	0	637
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08750	0.08680			0.00	0	11,717
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,354</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		173.00000	214,000	18.72	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		123.00000	94,000	18.72	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		4.00000	5,000	22.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		954.00000	885,000	22.33	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,050.00000	1,120,000	19.65	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	19.65	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		757.00000	814,000	15.96	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		77.00000	64,000	15.96	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		251.00000	271,000	19.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		571.00000	521,000	19.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,686.00000	1,755,000	18.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	5,000	18.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.95	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,320.00000	1,141,250,000	25.95	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>0.00</b>	<b>0</b>	<b>12,354</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.94170	9.90050			894,753.00	90	17,579
€ / R	On	19/09/2011	Foreign Exchange Future			10.05850	10.01420			20,117,000.00	2,000	51,327
€ / R	On	19/12/2011	Foreign Exchange Future			10.16980	10.12100			0.00	0	1,950
<b>Total € / R Future</b>										<b>21,011,753.00</b>	<b>2,090</b>	<b>70,856</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		175.00000	202,000	13.16	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		75.00000	60,000	13.16	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		143.00000	167,000	12.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		93.00000	75,000	12.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		210.00000	240,000	13.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		60.00000	48,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		516.00000	544,000	13.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		152.00000	136,000	13.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		482.00000	510,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		168.00000	152,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		550.00000	579,000	13.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		136.00000	121,000	13.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		205.00000	187,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		419.00000	445,000	13.30	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		566.00000	532,000	14.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		180.00000	190,000	14.43	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		589.00000	617,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		268.00000	247,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		560.00000	587,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		289.00000	267,000	13.50	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		620.00000	648,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		249.00000	228,000	13.47	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>21,011,753.00</b>	<b>2,090</b>	<b>78,036</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.42160	7.40010			2,122,577.60	286	14,835
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.43080	7.40780			0.00	0	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.44540	7.42030			0.00	0	5
<b>Total AU\$ / R Future</b>										<b>2,122,577.60</b>	<b>286</b>	<b>24,355</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		750.00000	772,000	14.93	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	14.93	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		700.00000	722,000	14.59	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	14.59	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		800.00000	822,000	15.27	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	15.27	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		769.00000	790,000	11.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		11.00000	9,000	11.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		722.00000	743,000	11.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		14.00000	12,000	11.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		816.00000	838,000	11.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		8.00000	7,000	11.80	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		796.00000	819,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		26.00000	24,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		751.00000	774,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		31.00000	29,000	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		841.00000	864,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		21.00000	19,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		210.00000	221,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		290.00000	276,000	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>2,122,577.60</b>	<b>286</b>	<b>24,355</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.22840	7.17800			0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.31500	7.26260			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		289.00000	336,000	14.07	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		11.00000	8,000	14.07	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		243.00000	289,000	13.67	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		15.00000	11,000	13.67	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		335.00000	383,000	14.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		7.00000	5,000	14.46	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		195.00000	226,000	11.63	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		182.00000	161,000	11.63	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		174.00000	198,000	11.51	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		211.00000	183,000	11.51	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		223.00000	256,000	11.75	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		160.00000	141,000	11.75	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			8.08560	7.98900			0.00	0	953

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			8.20910	8.10930			0.00	0	50
<b>Total CHF / R Future</b>									<b>0.00</b>	<b>0</b>	<b>1,003</b>
CHF / R	On 13/06/2011	Foreign Exchange Option	7.10	Call		890.00000	986,000	18.07	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.10	Put		1.00000	0,000	18.07	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.15	Call		840.00000	936,000	17.83	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.15	Put		1.00000	0,000	17.83	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.05	Call		939.00000	1,036,000	17.85	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.05	Put		0.00000	0,000	17.85	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.65	Call		553.00000	627,000	14.29	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.65	Put		94.00000	68,000	14.29	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.70	Call		517.00000	588,000	14.31	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.70	Put		108.00000	79,000	14.31	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.60	Call		590.00000	667,000	14.27	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.60	Put		81.00000	58,000	14.27	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>1,003</b>
RAIN	On 13/06/2011	Foreign Exchange Future			14,223.00000	14,134.82000			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		6,348.00000	7,230,000		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		6,348.00000	7,230,000		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		6,348.00000	7,230,000		0.00	0	0
RAIN	On 13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		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			1.08820	1.08050				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.10810	1.10070				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		339.00000	402,000	13.40		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		34.00000	20,000	13.40		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		78.00000	98,000	15.04		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		273.00000	216,000	15.04		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		810.00000	885,000	18.17		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		5.00000	3,000	18.17		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		374.00000	408,000	14.69		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		367.00000	327,000	14.69		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		215.00000	234,000	16.08		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		708.00000	653,000	16.08		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		649.00000	703,000	13.79		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		142.00000	122,000	13.79		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>126,829,113.00</b>	<b>15,367</b>	<b>737,650</b>
<b>Total Options</b>								<b>160,800.00</b>	<b>300</b>	<b>177,585</b>
<b>Grand Total:</b>								<b>126,989,913.00</b>	<b>15,667</b>	<b>915,235</b>