

## Currency Derivatives Daily MTM Report

Daily summary for: 02/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.75360	6.80600			76,457,505.60	11,321	351,382
\$ / R	On	19/09/2011			6.85230	6.90520			41,915,519.10	6,117	173,492
\$ / R	On	19/12/2011			6.94660	7.00040			63,248,793.00	9,105	26,997
\$ / R	On	19/03/2012			7.04710	7.10180			0.00	0	1,911
\$ / R	On	18/06/2012			7.15190	7.20870			0.00	0	0
\$ / R	On	17/09/2012			7.26110	7.31890			0.00	0	0
\$ / R	On	14/12/2012			7.36680	7.42550			0.00	0	0
\$ / R	On	12/12/2014			8.30800	8.37140			0.00	0	0
<b>Total \$ / R Future</b>									<b>181,621,817.70</b>	<b>26,543</b>	<b>553,782</b>
\$ / R	On	13/06/2011	7.45	Call		1.00000	0,000	21.18	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		645.00000	696,000	21.18	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		0.00000	0,000	21.69	0.00	0	800
\$ / R	On	13/06/2011	7.50	Put		694.00000	746,000	21.69	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		1.00000	0,000	20.66	0.00	0	7,200
\$ / R	On	13/06/2011	7.40	Put		595.00000	646,000	20.66	0.00	0	1,000
\$ / R	On	13/06/2011	6.70	Call		138.00000	97,000	14.39	0.00	0	450

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	6.70	Put		32.00000	43,000	14.39	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		398.00000	448,000	18.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		4.00000	2,000	18.62	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		257.00000	303,000	17.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		13.00000	7,000	17.08	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,194.00000	1,246,000	26.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	26.80	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		994.00000	1,046,000	24.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	0,000	24.76	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		447.00000	497,000	19.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		3.00000	1,000	19.13	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		2.00000	1,000	19.64	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		496.00000	547,000	19.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		303.00000	350,000	17.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		9.00000	4,000	17.60	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		212.00000	256,000	16.57	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		18.00000	10,000	16.57	0.00	0	24,880
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		545.00000	597,000	20.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		1.00000	1,000	20.15	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		170.00000	211,000	16.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		26.00000	15,000	16.06	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		177.00000	132,000	14.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		21.00000	28,000	14.77	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		53.00000	33,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		97.00000	129,000	15.04	0.00	0	2,400

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	6.90	Put		131.00000	168,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		37.00000	22,000	15.55	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		311.00000	261,000	15.90	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		5.00000	7,000	15.90	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		67.00000	93,000	14.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		73.00000	47,000	14.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		47.00000	63,000	14.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		103.00000	67,000	14.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		35.00000	31,000	20.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,180.00000	1,229,000	20.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		32.00000	29,000	21.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,227.00000	1,277,000	21.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		37.00000	33,000	20.73	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,132.00000	1,181,000	20.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		945.00000	992,000	19.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		50.00000	44,000	19.70	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		94.00000	83,000	17.65	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		589.00000	631,000	17.65	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		282.00000	248,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		177.00000	196,000	14.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		229.00000	203,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		224.00000	251,000	15.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		632.00000	674,000	17.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		87.00000	76,000	17.90	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		763.00000	808,000	18.67	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	7.60	Call		68.00000	60,000	18.67	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		341.00000	305,000	14.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		136.00000	153,000	14.93	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		103.00000	117,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		408.00000	369,000	15.00	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		355.00000	389,000	16.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		160.00000	141,000	16.11	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,897.00000	2,950,000	25.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	25.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		507.00000	546,000	17.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		112.00000	98,000	17.13	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		204.00000	188,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		554.00000	591,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		192.00000	177,000	16.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		592.00000	630,000	16.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		217.00000	200,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		517.00000	553,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		198.00000	218,000	15.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		448.00000	415,000	15.15	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,099.00000	1,144,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		99.00000	91,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		418.00000	388,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		352.00000	377,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		394.00000	367,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		378.00000	406,000	15.37	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	6.99	Call		443.00000	411,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		327.00000	350,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		436.00000	405,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		334.00000	358,000	15.22	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		446.00000	418,000	15.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		487.00000	516,000	15.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		428.00000	401,000	16.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		519.00000	549,000	16.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		464.00000	436,000	15.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		455.00000	484,000	15.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		584.00000	551,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		465.00000	490,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		562.00000	529,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		493.00000	518,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		608.00000	573,000	15.79	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		439.00000	462,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		520.00000	549,000	16.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		539.00000	510,000	16.02	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		503.00000	477,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		778.00000	810,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		488.00000	463,000	17.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		813.00000	846,000	17.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		519.00000	492,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		744.00000	775,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		996.00000	1,032,000	17.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		421.00000	399,000	17.63	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,079.00000	1,039,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,208.00000	1,231,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,063.00000	1,023,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,242.00000	1,265,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,096.00000	1,056,000	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,175.00000	1,198,000	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		890.00000	910,000	17.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,261.00000	1,218,000	17.37	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>162,415</b>
<b>Total \$ / R</b>										<b>181,621,817.70</b>	<b>26,543</b>	<b>716,197</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.75360	6.80600			1,350,720.00	200	199
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.85230	6.90520			1,370,460.00	200	170
<b>Total \$ / R MAXI Future</b>										<b>2,721,180.00</b>	<b>400</b>	<b>369</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		1,260.00000	674,000	17.08	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		25,660.00000	30,314,000	17.08	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		868.00000	450,000	17.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		30,268.00000	35,090,000	17.60	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		1,824.00000	1,010,000	16.57	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		21,224.00000	25,650,000	16.57	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		138.00000	63,000	20.15	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		54,538.00000	59,703,000	20.15	0.00	0	60
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		15,955.00000	14,067,000	16.11	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		35,435.00000	38,837,000	16.11	0.00	0	0

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 Option	7.15	Call		14,590.00000	12,851,000	16.36		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		39,070.00000	42,621,000	16.36		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		17,456.00000	15,408,000	15.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		31,936.00000	35,178,000	15.85		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>2,721,180.00</b>	<b>400</b>	<b>429</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.02810	11.15950				330,843.00	30	29,423
£ / R	On 19/09/2011	Foreign Exchange Future			11.17520	11.30770				1,285,148.00	115	28,415
£ / R	On 19/12/2011	Foreign Exchange Future			11.31370	11.44800				147,078.10	13	1,018
£ / R	On 18/06/2012	Foreign Exchange Future			11.61050	11.74890				0.00	0	0
<b>Total £ / R Future</b>										<b>1,763,069.10</b>	<b>158</b>	<b>58,856</b>
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		3.00000	1,000	17.69		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		694.00000	823,000	17.69		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		2.00000	1,000	18.02		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		743.00000	873,000	18.02		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		4.00000	1,000	17.37		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		645.00000	773,000	17.37		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		423.00000	301,000	14.56		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		14.00000	23,000	14.56		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		315.00000	432,000	15.09		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		24.00000	10,000	15.09		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		14.00000	6,000	15.74		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		405.00000	528,000	15.74		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		2.00000	1,000	18.35		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	11.95	Put		793.00000	923,000	18.35	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		266.00000	218,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		458.00000	543,000	14.45	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		250.00000	204,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		492.00000	579,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		284.00000	233,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		426.00000	508,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		219.00000	178,000	14.79	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		561.00000	653,000	14.79	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		122.00000	97,000	15.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		914.00000	1,022,000	15.83	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		204.00000	251,000	13.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		512.00000	426,000	13.69	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		409.00000	356,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		611.00000	692,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		392.00000	341,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		644.00000	727,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		427.00000	372,000	14.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		579.00000	658,000	14.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		256.00000	221,000	16.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,008.00000	1,107,000	16.00	0.00	0	250
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		676.00000	616,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		777.00000	856,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		658.00000	598,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		809.00000	888,000	15.32	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		695.00000	633,000	15.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		746.00000	823,000	15.17	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,880</b>
<b>Total £ / R</b>										<b>1,763,069.10</b>	<b>158</b>	<b>66,736</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08420			0.00	0	696
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08480	0.08550			0.00	0	11,717
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,413</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		83.00000	56,000	19.85	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		163.00000	206,000	19.85	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		1.00000	0,000	27.21	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,081.00000	1,150,000	27.21	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		920.00000	850,000	19.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	19.67	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		647.00000	593,000	16.31	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		97.00000	113,000	16.31	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		199.00000	178,000	20.12	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		649.00000	698,000	20.12	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,556.00000	1,487,000	17.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	7,000	17.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,450.00000	1,141,520,000	26.93	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>12,413</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.75500	9.81620			0.00	0	17,259

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 Future			9.87070	9.93220			0.00	0	53,137
€ / R	On	19/12/2011	Foreign Exchange Future			9.97780	10.04050			0.00	0	1,950
<b>Total € / R Future</b>										<b>0.00</b>	<b>0</b>	<b>72,346</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		91.00000	61,000	11.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		75.00000	106,000	11.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		69.00000	45,000	12.34	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		103.00000	140,000	12.34	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		123.00000	81,000	11.61	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		57.00000	76,000	11.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		444.00000	400,000	12.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		162.00000	179,000	12.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		412.00000	370,000	12.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		180.00000	199,000	12.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		477.00000	432,000	12.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		145.00000	161,000	12.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		222.00000	243,000	12.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		354.00000	314,000	12.94	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		609.00000	654,000	14.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		141.00000	125,000	14.62	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		525.00000	484,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		285.00000	306,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		497.00000	457,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		307.00000	329,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		554.00000	512,000	13.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		264.00000	284,000	13.32	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>							<b>0.00</b>	<b>0</b>	<b>7,180</b>
<b>Total € / R</b>							<b>0.00</b>	<b>0</b>	<b>79,526</b>
AU\$ / R On 13/06/2011 Foreign Exchange Future			7.18410	7.27570			0.00	0	14,835
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.19710	7.28690			16,481,359.00	2,290	11,305
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.21010	7.30060			36,050.50	5	10
<b>Total AU\$ / R Future</b>							<b>16,517,409.50</b>	<b>2,295</b>	<b>26,150</b>
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		626.00000	534,000	13.18	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	13.18	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		576.00000	484,000	12.89	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	12.89	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		676.00000	584,000	13.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	13.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		654.00000	572,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		17.00000	25,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		608.00000	528,000	11.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		21.00000	31,000	11.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		700.00000	617,000	12.03	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		13.00000	20,000	12.03	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		686.00000	608,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		35.00000	48,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		644.00000	567,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		43.00000	57,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		730.00000	650,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		29.00000	40,000	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	7.50	Call		175.00000	141,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		374.00000	431,000	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>16,517,409.50</b>	<b>2,295</b>	<b>26,150</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			6.89670	6.99630				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			6.98010	7.08080				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		113.00000	44,000	9.63		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		17.00000	47,000	9.63		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		77.00000	26,000	10.05		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		31.00000	79,000	10.05		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		155.00000	74,000	9.80		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		9.00000	27,000	9.80		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		113.00000	82,000	12.08		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		282.00000	352,000	12.08		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		99.00000	72,000	12.25		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		318.00000	392,000	12.25		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		129.00000	95,000	11.91		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		248.00000	315,000	11.91		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			8.00780	8.09400				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			8.13040	8.21750				0.00	0	50
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>950</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		994.00000	908,000	20.66		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		0.00000	0,000	20.66		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		944.00000	858,000	20.29		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		0.00000	0,000	20.29		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		1,044.00000	958,000	21.03		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		0.00000	0,000	21.03		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		630.00000	564,000	14.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		63.00000	84,000	14.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		591.00000	526,000	14.83		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		74.00000	96,000	14.83		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		671.00000	602,000	14.79		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		54.00000	72,000	14.79		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			13,776.99000	13,882.97000				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		3,830.00000	2,770,000			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		3,830.00000	2,770,000			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		3,830.00000	2,770,000			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>

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 Future			1.04170	1.05050				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.05990	1.06900				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		108.00000	66,000	14.05		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		103.00000	149,000	14.05		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		8.00000	5,000	17.72		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		503.00000	588,000	17.72		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		510.00000	424,000	15.28		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		5.00000	7,000	15.28		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		233.00000	200,000	15.57		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		543.00000	601,000	15.57		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		127.00000	108,000	17.05		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		937.00000	1,009,000	17.05		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		431.00000	378,000	14.17		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		241.00000	279,000	14.17		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>202,623,476.30</b>	<b>29,396</b>	<b>724,866</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>177,535</b>
<b>Grand Total:</b>								<b>202,623,476.30</b>	<b>29,396</b>	<b>902,401</b>