



# Currency Derivatives Daily MTM Report

Daily summary for: 03/06/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			6.72890	6.75360			83,283,595.30	12,377	348,345
\$ / R	On	19/09/2011	Foreign Exchange Future			6.82610	6.85230			84,254,552.30	12,343	177,422
\$ / R	On	19/12/2011	Foreign Exchange Future			6.91990	6.94660			2,747,200.30	397	27,259
\$ / R	On	19/03/2012	Foreign Exchange Future			7.02010	7.04710			0.00	0	1,911
\$ / R	On	18/06/2012	Foreign Exchange Future			7.12480	7.15190			0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Future			7.23400	7.26110			0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Future			7.33950	7.36680			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.28380	8.30800			0.00	0	0
<b>Total \$ / R Future</b>										<b>170,285,347.90</b>	<b>25,117</b>	<b>554,937</b>
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		0.00000	0,000	21.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		696.00000	721,000	21.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		0.00000	0,000	22.05	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		746.00000	771,000	22.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		0.00000	0,000	20.99	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		646.00000	671,000	20.99	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		97.00000	76,000	13.62	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		43.00000	47,000	13.62	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		448.00000	472,000	18.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		2.00000	1,000	18.89	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		303.00000	325,000	17.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		7.00000	4,000	17.31	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,246.00000	1,271,000	27.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	27.31	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,046.00000	1,071,000	25.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	0,000	25.21	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		497.00000	522,000	19.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		1.00000	1,000	19.41	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		1.00000	1,000	19.94	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		547.00000	572,000	19.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		350.00000	374,000	17.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		4.00000	3,000	17.84	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		256.00000	278,000	16.78	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		10.00000	7,000	16.78	0.00	0	24,880
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		597.00000	621,000	20.47	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		1.00000	0,000	20.47	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		211.00000	231,000	16.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		15.00000	10,000	16.26	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		132.00000	109,000	14.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		28.00000	30,000	14.04	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		33.00000	24,000	15.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		129.00000	145,000	15.20	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		168.00000	187,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		22.00000	16,000	15.73	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		261.00000	236,000	15.31	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		7.00000	7,000	15.31	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		93.00000	107,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		47.00000	36,000	14.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		63.00000	74,000	14.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		67.00000	53,000	14.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		31.00000	29,000	21.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,229.00000	1,253,000	21.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		29.00000	27,000	21.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,277.00000	1,301,000	21.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		33.00000	31,000	20.94	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,181.00000	1,205,000	20.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		992.00000	1,016,000	19.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		44.00000	42,000	19.91	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		83.00000	78,000	17.85	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		631.00000	652,000	17.85	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		248.00000	231,000	14.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		196.00000	205,000	14.75	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		203.00000	192,000	15.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		251.00000	266,000	15.27	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		674.00000	696,000	18.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		76.00000	72,000	18.10	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		808.00000	830,000	18.88	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		60.00000	56,000	18.88	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		305.00000	287,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		153.00000	161,000	14.86	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		117.00000	123,000	14.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		369.00000	349,000	14.97	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		389.00000	407,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		141.00000	133,000	16.30	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,950.00000	2,976,000	25.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	25.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		546.00000	567,000	17.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		98.00000	93,000	17.33	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		188.00000	181,000	16.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		591.00000	611,000	16.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		177.00000	170,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		630.00000	650,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		200.00000	192,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		553.00000	572,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		218.00000	227,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		415.00000	397,000	15.12	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,144.00000	1,168,000	19.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		91.00000	88,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		388.00000	374,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		377.00000	390,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		367.00000	355,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		406.00000	421,000	15.45	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		411.00000	395,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		350.00000	361,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		405.00000	388,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		358.00000	368,000	15.16	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		418.00000	406,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		516.00000	531,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		401.00000	390,000	16.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		549.00000	565,000	16.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		436.00000	424,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		484.00000	499,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		551.00000	537,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		490.00000	503,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		529.00000	515,000	15.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		518.00000	531,000	15.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		573.00000	559,000	15.83	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		462.00000	475,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		549.00000	563,000	16.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		510.00000	497,000	16.08	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		477.00000	466,000	16.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		810.00000	827,000	16.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		463.00000	452,000	17.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		846.00000	863,000	17.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		492.00000	481,000	16.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		775.00000	792,000	16.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,032.00000	1,051,000	17.69	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		399.00000	390,000	17.69	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,039.00000	1,030,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,231.00000	1,246,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,023.00000	1,014,000	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,265.00000	1,280,000	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,056.00000	1,046,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,198.00000	1,212,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		910.00000	922,000	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,218.00000	1,206,000	17.43	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>170,285,347.90</b>	<b>25,117</b>	<b>717,352</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.72890	6.75360			20,186.70	3	202
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.82610	6.85230			20,478.30	3	170
<b>Total \$ / R MAXI Future</b>										<b>40,665.00</b>	<b>6</b>	<b>372</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		674.00000	430,000	17.31	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		30,314.00000	32,540,000	17.31	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		450.00000	278,000	17.84	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		35,090.00000	37,388,000	17.84	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		1,010.00000	666,000	16.78	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		25,650.00000	27,776,000	16.78	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		63.00000	34,000	20.47	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		59,703.00000	62,144,000	20.47	0.00	0	60
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		14,067.00000	13,309,000	16.30	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		38,837.00000	40,699,000	16.30	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		12,851.00000	12,155,000	16.56		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		42,621.00000	44,545,000	16.56		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		15,408.00000	14,581,000	16.04		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		35,178.00000	36,971,000	16.04		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>40,665.00</b>	<b>6</b>	<b>432</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.00460	11.02810				8,253,450.00	750	29,433
£ / R	On 19/09/2011	Foreign Exchange Future			11.14930	11.17520				54,631,570.00	4,900	29,127
£ / R	On 19/12/2011	Foreign Exchange Future			11.28750	11.31370				733,687.50	65	1,043
£ / R	On 18/06/2012	Foreign Exchange Future			11.58300	11.61050				0.00	0	0
<b>Total £ / R Future</b>										<b>63,618,707.50</b>	<b>5,715</b>	<b>59,603</b>
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		1.00000	1,000	17.62		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		823.00000	846,000	17.62		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		1.00000	0,000	17.95		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		873.00000	895,000	17.95		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		1.00000	1,000	17.29		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		773.00000	796,000	17.29		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		301.00000	277,000	14.48		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		23.00000	22,000	14.48		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		432.00000	451,000	14.98		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		10.00000	6,000	14.98		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		6.00000	3,000	15.64		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		528.00000	548,000	15.64		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		1.00000	0,000	18.28		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		923.00000	945,000	18.28	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		218.00000	208,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		543.00000	559,000	14.50	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		204.00000	194,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		579.00000	595,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		233.00000	223,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		508.00000	524,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		178.00000	170,000	14.84	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		653.00000	671,000	14.84	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		97.00000	92,000	15.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,022.00000	1,043,000	15.87	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		251.00000	261,000	13.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		426.00000	410,000	13.74	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		356.00000	344,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		692.00000	707,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		341.00000	330,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		727.00000	743,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		372.00000	360,000	14.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		658.00000	673,000	14.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		221.00000	213,000	16.02	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,107.00000	1,126,000	16.02	0.00	0	250
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		616.00000	601,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		856.00000	868,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		598.00000	584,000	15.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		888.00000	901,000	15.31	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		633.00000	619,000	15.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		823.00000	836,000	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>63,618,707.50</b>	<b>5,715</b>	<b>67,483</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08350			4,592.50	55	641
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08480	0.08480			0.00	0	11,717
<b>Total ¥ / R Future</b>										<b>4,592.50</b>	<b>55</b>	<b>12,358</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		56.00000	50,000	19.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		206.00000	200,000	19.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	27.31	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,150.00000	1,150,000	27.31	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		850.00000	850,000	19.62	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	19.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		593.00000	593,000	16.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		113.00000	113,000	16.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		178.00000	175,000	20.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		698.00000	695,000	20.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,487.00000	1,487,000	17.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		7.00000	7,000	17.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.95	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,520.00000	1,141,520,000	26.95	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>4,592.50</b>	<b>55</b>	<b>12,358</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.80070	9.75500			20,836,288.20	2,126	16,485

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			9.91500	9.87070			8,536,815.00	861	53,188
€ / R	On	19/12/2011	Foreign Exchange Future			10.02200	9.97780			0.00	0	1,950
<b>Total € / R Future</b>										<b>29,373,103.20</b>	<b>2,987</b>	<b>71,623</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		61.00000	74,000	11.39	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		106.00000	73,000	11.39	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		45.00000	54,000	11.77	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		140.00000	103,000	11.77	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		81.00000	105,000	11.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		76.00000	54,000	11.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		400.00000	429,000	13.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		179.00000	164,000	13.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		370.00000	398,000	13.03	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		199.00000	183,000	13.03	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		432.00000	462,000	13.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		161.00000	147,000	13.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		243.00000	224,000	12.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		314.00000	339,000	12.99	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		654.00000	618,000	14.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		125.00000	133,000	14.43	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		484.00000	511,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		306.00000	289,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		457.00000	482,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		329.00000	310,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		512.00000	540,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		284.00000	268,000	13.35	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>29,373,103.20</b>	<b>2,987</b>	<b>78,803</b>
AU\$ / R On 13/06/2011 Foreign Exchange Future			7.18690	7.18410			0.00	0	14,835
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.19790	7.19710			10,436,955.00	1,450	11,555
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.21050	7.21010			3,605,250.00	500	10
<b>Total AU\$ / R Future</b>							<b>14,042,205.00</b>	<b>1,950</b>	<b>26,400</b>
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		534.00000	537,000	13.58	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	13.58	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		484.00000	487,000	13.25	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	13.25	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		584.00000	587,000	13.92	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	13.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		572.00000	573,000	12.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		25.00000	25,000	12.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		528.00000	529,000	11.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		31.00000	31,000	11.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		617.00000	618,000	12.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		20.00000	20,000	12.15	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		608.00000	621,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		48.00000	61,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		567.00000	567,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		57.00000	57,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		650.00000	662,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		40.00000	52,000	12.00	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		141.00000	140,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		431.00000	430,000	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>14,042,205.00</b>	<b>1,950</b>	<b>26,400</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			6.86890	6.89670				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			6.95110	6.98010				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		44.00000	27,000	9.04		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		47.00000	58,000	9.04		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		26.00000	14,000	9.49		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		79.00000	95,000	9.49		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		74.00000	49,000	8.60		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		27.00000	30,000	8.60		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		82.00000	75,000	12.21		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		352.00000	374,000	12.21		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		72.00000	65,000	12.38		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		392.00000	414,000	12.38		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		95.00000	87,000	12.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		315.00000	336,000	12.05		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			8.04670	8.00780				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			8.16840	8.13040				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		908.00000	947,000	20.78	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		0.00000	0,000	20.78	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		858.00000	897,000	20.41	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		0.00000	0,000	20.41	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		958.00000	997,000	21.14	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		0.00000	0,000	21.14	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		564.00000	594,000	14.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		84.00000	76,000	14.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		526.00000	556,000	14.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		96.00000	88,000	14.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		602.00000	634,000	14.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		72.00000	66,000	14.92	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			13,785.05000	13,776.99000			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		2,770.00000	2,851,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		2,770.00000	2,850,000		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		2,770.00000	2,851,000		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			1.03850	1.04170				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.05680	1.05990				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		66.00000	49,000	13.85		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		149.00000	164,000	13.85		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		5.00000	3,000	17.98		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		588.00000	618,000	17.98		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		424.00000	392,000	14.93		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		7.00000	7,000	14.93		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		200.00000	192,000	15.75		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		601.00000	624,000	15.75		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		108.00000	103,000	17.21		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,009.00000	1,035,000	17.21		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		378.00000	363,000	14.34		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		279.00000	295,000	14.34		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>277,364,621.10</b>	<b>35,830</b>	<b>726,243</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>177,535</b>
<b>Grand Total:</b>								<b>277,364,621.10</b>	<b>35,830</b>	<b>903,778</b>