

## Currency Derivatives Daily MTM Report

Daily summary for: 29/04/2011

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			6.62220	6.66060			90,810,228.60	13,713	422,134
\$ / R	On	19/09/2011	Foreign Exchange Future			6.71710	6.75780			5,387,114.20	802	118,912
\$ / R	On	19/12/2011	Foreign Exchange Future			6.81220	6.85250			6,580,585.20	966	12,572
\$ / R	On	19/03/2012	Foreign Exchange Future			6.91190	6.95310			0.00	0	1,240
\$ / R	On	17/09/2012	Foreign Exchange Future			7.14780	7.19080			0.00	0	0
<b>Total \$ / R Future</b>										<b>102,777,928.00</b>	<b>15,481</b>	<b>554,858</b>
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		5.00000	4,000	17.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		794.00000	832,000	17.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		4.00000	4,000	17.71	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		843.00000	882,000	17.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		7.00000	5,000	17.19	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		746.00000	783,000	17.19	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		106.00000	91,000	13.52	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		145.00000	169,000	13.52	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		554.00000	590,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		15.00000	12,000	16.14	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		416.00000	450,000	15.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		27.00000	22,000	15.36	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,340.00000	1,379,000	20.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.33	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,141.00000	1,179,000	19.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	1,000	19.29	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		601.00000	638,000	16.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		12.00000	10,000	16.40	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		10.00000	8,000	16.67	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		649.00000	686,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		461.00000	496,000	15.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		22.00000	18,000	15.62	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		372.00000	405,000	15.09	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		33.00000	27,000	15.09	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		697.00000	735,000	16.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		8.00000	7,000	16.93	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		329.00000	362,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		40.00000	34,000	14.83	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		127.00000	110,000	13.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		116.00000	138,000	13.26	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		60.00000	51,000	14.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		249.00000	279,000	14.31	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		288.00000	319,000	14.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		49.00000	41,000	14.57	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		223.00000	195,000	13.52	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		62.00000	73,000	13.52	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		212.00000	240,000	14.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		73.00000	62,000	14.05	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		177.00000	203,000	13.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		88.00000	75,000	13.78	0.00	0	175
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		39.00000	35,000	20.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,331.00000	1,368,000	20.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		37.00000	33,000	20.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,379.00000	1,416,000	20.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		41.00000	37,000	20.47	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,283.00000	1,320,000	20.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,094.00000	1,130,000	19.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		52.00000	47,000	19.54	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		90.00000	82,000	17.69	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		732.00000	765,000	17.69	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		230.00000	212,000	14.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		272.00000	295,000	14.92	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		195.00000	180,000	15.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		337.00000	363,000	15.38	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		776.00000	809,000	17.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		84.00000	76,000	17.92	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		910.00000	945,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		68.00000	62,000	18.62	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		275.00000	251,000	14.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		217.00000	234,000	14.46	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		172.00000	187,000	14.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		330.00000	304,000	14.47	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		484.00000	513,000	16.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		142.00000	130,000	16.31	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,045.00000	3,086,000	24.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		3.00000	3,000	24.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		183.00000	174,000	17.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		681.00000	712,000	17.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		174.00000	165,000	17.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		722.00000	753,000	17.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		194.00000	184,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		642.00000	672,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		276.00000	293,000	14.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		378.00000	355,000	14.91	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		366.00000	350,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		449.00000	474,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		349.00000	333,000	15.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		482.00000	507,000	15.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		385.00000	367,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		418.00000	441,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		379.00000	362,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		426.00000	450,000	15.47	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		531.00000	511,000	15.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		540.00000	563,000	15.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		513.00000	493,000	16.07	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		572.00000	595,000	16.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		553.00000	530,000	15.82	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		512.00000	532,000	15.82	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>145,140</b>
<b>Total \$ / R</b>										<b>102,777,928.00</b>	<b>15,481</b>	<b>699,998</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Future			6.62220	6.66060				0.00	0	284
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			6.71710	6.75780				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>284</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		2,682.00000	2,237,000	15.36		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		41,622.00000	45,017,000	15.36		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		2,189.00000	1,822,000	15.62		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		46,129.00000	49,602,000	15.62		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		3,284.00000	2,747,000	15.09		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		37,224.00000	40,527,000	15.09		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		803.00000	663,000	16.93		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		69,743.00000	73,443,000	16.93		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		14,179.00000	13,016,000	16.31		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		48,399.00000	51,306,000	16.31		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		13,110.00000	12,024,000	16.54		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		52,330.00000	55,314,000	16.54		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		15,346.00000	14,101,000	16.07		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		44,566.00000	47,391,000	16.07		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>344</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future			11.03680	11.08030			7,505,024.00	680	22,332
£ / R	On	19/09/2011	Foreign Exchange Future			11.17890	11.22610			0.00	0	29,925
£ / R	On	19/12/2011	Foreign Exchange Future			11.31830	11.36500			0.00	0	993
<b>Total £ / R Future</b>										<b>7,505,024.00</b>	<b>680</b>	<b>53,250</b>
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		29.00000	24,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		799.00000	837,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		25.00000	21,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		845.00000	884,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		33.00000	28,000	14.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		753.00000	791,000	14.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		409.00000	374,000	12.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		79.00000	87,000	12.99	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		449.00000	481,000	13.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		79.00000	68,000	13.63	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		62.00000	53,000	13.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		532.00000	566,000	13.96	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		22.00000	19,000	15.26	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		892.00000	932,000	15.26	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		291.00000	273,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		565.00000	594,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		275.00000	258,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		599.00000	629,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		307.00000	289,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		531.00000	560,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		246.00000	231,000	14.96	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		670.00000	702,000	14.96	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		151.00000	141,000	15.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,025.00000	1,062,000	15.96	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		283.00000	301,000	13.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		509.00000	480,000	13.86	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		415.00000	397,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		700.00000	729,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		399.00000	382,000	15.02	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		734.00000	764,000	15.02	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		432.00000	413,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		667.00000	695,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		270.00000	258,000	15.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,105.00000	1,140,000	15.95	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>7,505,024.00</b>	<b>680</b>	<b>60,930</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08150	0.08170			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08270	0.08300			0.00	0	16,271
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>16,918</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		93.00000	86,000	18.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		423.00000	436,000	18.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		7.00000	6,000	21.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,337.00000	1,356,000	21.95	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		688.00000	668,000	17.26	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		18.00000	18,000	17.26	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	0.08	Call		509.00000	489,000	16.60	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		209.00000	219,000	16.60	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		172.00000	164,000	20.18	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		872.00000	894,000	20.18	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,308.00000	1,279,000	14.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		8.00000	9,000	14.55	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>16,918</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.81950	9.85930			1,963,900.00	200	17,005
€ / R	On	19/09/2011	Foreign Exchange Future			9.92970	9.97300			0.00	0	51,077
€ / R	On	19/12/2011	Foreign Exchange Future			10.03760	10.07990			0.00	0	2,000
<b>Total € / R Future</b>										<b>1,963,900.00</b>	<b>200</b>	<b>70,082</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		194.00000	168,000	11.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		135.00000	149,000	11.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		166.00000	147,000	11.72	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		157.00000	178,000	11.72	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		225.00000	197,000	11.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		116.00000	128,000	11.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		511.00000	479,000	13.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		188.00000	199,000	13.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		479.00000	448,000	13.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		206.00000	218,000	13.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		544.00000	510,000	13.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		171.00000	180,000	13.08	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		246.00000	261,000	13.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		419.00000	391,000	13.06	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		621.00000	652,000	14.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		194.00000	182,000	14.59	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		585.00000	559,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		305.00000	321,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		556.00000	532,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		326.00000	344,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		614.00000	587,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		284.00000	299,000	13.54	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>1,963,900.00</b>	<b>200</b>	<b>77,262</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.21330	7.23010			0.00	0	12,686
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.22360	7.24510			0.00	0	8,820
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.24100	7.26040			0.00	0	150
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>21,656</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		582.00000	566,000	11.66	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		2.00000	3,000	11.66	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		534.00000	517,000	11.47	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		4.00000	4,000	11.47	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		632.00000	615,000	11.85	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		2.00000	2,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		626.00000	606,000	11.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		31.00000	32,000	11.62	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		582.00000	562,000	11.52		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		37.00000	38,000	11.52		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		670.00000	650,000	11.71		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		25.00000	26,000	11.71		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		676.00000	660,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		66.00000	69,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		636.00000	620,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		76.00000	79,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		717.00000	700,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		57.00000	59,000	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>21,656</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			6.97250	7.00580				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.05450	7.08980				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		168.00000	143,000	10.55		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		62.00000	71,000	10.55		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		135.00000	111,000	10.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		79.00000	89,000	10.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		205.00000	178,000	10.89		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		49.00000	56,000	10.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		141.00000	128,000	11.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		301.00000	324,000	11.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		126.00000	114,000	12.02		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		336.00000	360,000	12.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		157.00000	144,000	11.71		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		267.00000	290,000	11.71		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			7.62670	7.63150				0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.73920	7.74620				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>900</b>
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		550.00000	545,000	15.54		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		19.00000	18,000	15.54		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		505.00000	499,000	15.31		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		24.00000	22,000	15.31		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		597.00000	591,000	15.77		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		16.00000	14,000	15.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		335.00000	329,000	14.70		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		239.00000	240,000	14.70		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		309.00000	304,000	14.74		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		263.00000	265,000	14.74		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		361.00000	356,000	14.67		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		215.00000	217,000	14.67		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>900</b>
RAIN On 13/06/2011 Foreign Exchange Future			13,678.64000	13,734.09000				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		2,341.00000	1,786,000		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		2,341.00000	1,786,000		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		2,341.00000	1,787,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	1,000		0.00	0	0
<b>Total RAIN Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.02220	1.02610			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.04170	1.04640			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		101.00000	89,000	13.64	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		340.00000	367,000	13.64	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		28.00000	24,000	15.51	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		767.00000	802,000	15.51	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		332.00000	303,000	11.99	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		71.00000	81,000	11.99	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		206.00000	191,000	15.71	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		742.00000	774,000	15.71	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		121.00000	111,000	17.05	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,157.00000	1,194,000	17.05	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		358.00000	335,000	14.36	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		394.00000	418,000	14.36	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>112,246,852.00</b>	<b>16,361</b>	<b>717,948</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>160,060</b>
<b>Grand Total:</b>							<b>112,246,852.00</b>	<b>16,361</b>	<b>878,008</b>