

## Currency Derivatives Daily MTM Report

Daily summary for: 19/05/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			6.92090	7.02640			95,612,233.50	13,815	380,085
\$ / R	On	19/09/2011	Foreign Exchange Future			7.02080	7.12970			297,078,131.20	42,314	146,979
\$ / R	On	19/12/2011	Foreign Exchange Future			7.11780	7.22750			15,374,448.00	2,160	25,676
\$ / R	On	19/03/2012	Foreign Exchange Future			7.22230	7.33530			0.00	0	1,326
\$ / R	On	17/09/2012	Foreign Exchange Future			7.45670	7.57040			0.00	0	0
<b>Total \$ / R Future</b>										<b>408,064,812.70</b>	<b>58,289</b>	<b>554,066</b>
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		18.00000	9,000	18.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		442.00000	538,000	18.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		14.00000	7,000	18.71	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		488.00000	586,000	18.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		22.00000	12,000	17.97	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		396.00000	491,000	17.97	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		351.00000	258,000	16.33	0.00	0	450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		25.00000	37,000	16.33	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		228.00000	309,000	16.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		54.00000	30,000	16.50	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		125.00000	188,000	15.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		101.00000	59,000	15.40	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		976.00000	1,080,000	22.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		2.00000	1,000	22.38	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		778.00000	881,000	20.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		4.00000	2,000	20.91	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		267.00000	353,000	16.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		43.00000	24,000	16.87	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		35.00000	19,000	17.24	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		309.00000	398,000	17.24	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		156.00000	226,000	15.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		82.00000	47,000	15.77	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		102.00000	153,000	15.03	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		128.00000	74,000	15.03	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		352.00000	444,000	17.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		28.00000	15,000	17.61	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		83.00000	121,000	14.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		159.00000	92,000	14.67	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		395.00000	300,000	16.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		19.00000	29,000	16.66	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		228.00000	149,000	15.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		52.00000	78,000	15.33	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		66.00000	98,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		192.00000	119,000	15.00	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		534.00000	433,000	17.66	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		8.00000	12,000	17.66	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		41.00000	62,000	15.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		267.00000	183,000	15.66	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		32.00000	48,000	15.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		308.00000	219,000	15.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		64.00000	51,000	20.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		984.00000	1,080,000	20.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		60.00000	48,000	20.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,030.00000	1,127,000	20.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		69.00000	55,000	19.77	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		939.00000	1,034,000	19.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		760.00000	851,000	18.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		90.00000	72,000	18.80	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		164.00000	131,000	16.85	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		434.00000	510,000	16.85	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		446.00000	368,000	15.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		116.00000	147,000	15.10	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		380.00000	309,000	15.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		150.00000	188,000	15.12	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		472.00000	550,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		152.00000	121,000	17.09	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		591.00000	675,000	17.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		121.00000	96,000	17.83	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		517.00000	433,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		87.00000	112,000	15.08	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		64.00000	84,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		594.00000	505,000	15.06	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		238.00000	293,000	15.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		268.00000	214,000	15.39	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,677.00000	2,784,000	25.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		7.00000	5,000	25.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		362.00000	433,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		192.00000	154,000	16.36	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		296.00000	253,000	16.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		419.00000	485,000	16.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		280.00000	239,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		453.00000	521,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		314.00000	268,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		387.00000	450,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		141.00000	169,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		618.00000	537,000	15.14	0.00	0	5,925
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		567.00000	498,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		268.00000	312,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		539.00000	473,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		290.00000	337,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		596.00000	525,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		247.00000	289,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		588.00000	518,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		253.00000	296,000	15.30	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		736.00000	671,000	15.79	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	7.20	Put		366.00000	414,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		710.00000	646,000	15.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		390.00000	439,000	15.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		762.00000	696,000	15.73	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		342.00000	389,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		414.00000	465,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		684.00000	622,000	15.92	0.00	0	11,000
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>162,165</b>
<b>Total \$ / R</b>										<b>408,064,812.70</b>	<b>58,289</b>	<b>716,231</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Future				6.92090	7.02640			0.00	0	387
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.02080	7.12970			21,062.40	3	40
<b>Total \$ / R MAXI Future</b>										<b>21,062.40</b>	<b>3</b>	<b>427</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call			10,123.00000	5,937,000	15.40	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put			12,483.00000	18,847,000	15.40	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call			8,243.00000	4,729,000	15.77	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put			15,603.00000	22,639,000	15.77	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call			12,821.00000	7,422,000	15.03	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put			10,181.00000	15,332,000	15.03	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call			2,763.00000	1,479,000	17.61	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put			35,123.00000	44,389,000	17.61	0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			26,816.00000	21,391,000	15.39	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			23,846.00000	29,311,000	15.39	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			24,410.00000	19,697,000	15.63	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			26,440.00000	32,617,000	15.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Call		29,380.00000	23,235,000	15.14		0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.05	Put		21,410.00000	26,155,000	15.14		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>21,062.40</b>	<b>3</b>	<b>487</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.17110	11.38420				6,825,542.10	611	27,968
£ / R	On 19/09/2011	Foreign Exchange Future			11.31620	11.53410				282,905.00	25	27,799
£ / R	On 19/12/2011	Foreign Exchange Future			11.45520	11.67510				0.00	0	993
<b>Total £ / R Future</b>										<b>7,108,447.10</b>	<b>636</b>	<b>56,760</b>
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		44.00000	20,000	16.50		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		510.00000	699,000	16.50		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		38.00000	17,000	16.73		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		554.00000	746,000	16.73		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		51.00000	23,000	16.27		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Put		467.00000	652,000	16.27		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Call		654.00000	461,000	15.31		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	10.75	Put		20.00000	40,000	15.31		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Put		205.00000	347,000	14.64		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.45	Call		139.00000	68,000	14.64		0.00	0	10
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Call		106.00000	50,000	15.11		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.55	Put		272.00000	429,000	15.11		0.00	0	100
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Call		33.00000	14,000	16.97		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.95	Put		599.00000	793,000	16.97		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		406.00000	305,000	14.79		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		372.00000	489,000	14.79		0.00	0	200

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	11.55	Call		382.00000	288,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		398.00000	522,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		431.00000	323,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		347.00000	457,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		343.00000	257,000	15.13	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		459.00000	591,000	15.13	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		209.00000	153,000	16.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		775.00000	937,000	16.18	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		168.00000	234,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		702.00000	550,000	14.34	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		540.00000	440,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		515.00000	635,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		518.00000	422,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		543.00000	667,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		564.00000	458,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		489.00000	603,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		351.00000	284,000	16.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		876.00000	1,029,000	16.12	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>7,108,447.10</b>	<b>636</b>	<b>64,640</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08460	0.08630			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08590	0.08760			0.00	0	11,717
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,364</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		239.00000	145,000	18.56	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	0.09	Put		109.00000	185,000	18.56	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		14.00000	5,000	22.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		884.00000	1,045,000	22.55	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,130.00000	961,000	18.75	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	1,000	18.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		827.00000	691,000	16.20	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		67.00000	101,000	16.20	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		286.00000	230,000	19.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		526.00000	640,000	19.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,766.00000	1,597,000	17.77	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		6.00000	7,000	17.77	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.17	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,240.00000	1,141,410,000	26.17	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>12,364</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.85670	9.95350			867,389.60	88	20,185
€ / R	On	19/09/2011	Foreign Exchange Future			9.96870	10.06880			1,495,305.00	150	51,252
€ / R	On	19/12/2011	Foreign Exchange Future			10.07270	10.17310			503,635.00	50	1,950
<b>Total € / R Future</b>										<b>2,866,329.60</b>	<b>288</b>	<b>73,387</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		233.00000	162,000	12.82	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		80.00000	105,000	12.82	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		199.00000	133,000	12.57	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		96.00000	126,000	12.57	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		269.00000	194,000	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	13/06/2011	Foreign Exchange Option	9.75	Put		66.00000	87,000	13.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		568.00000	494,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		149.00000	175,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		534.00000	461,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		165.00000	192,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		603.00000	527,000	13.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		134.00000	158,000	13.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		200.00000	232,000	13.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		469.00000	401,000	13.51	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		543.00000	609,000	14.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		212.00000	178,000	14.96	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		637.00000	569,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		264.00000	296,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		607.00000	541,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		284.00000	318,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		667.00000	599,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		244.00000	276,000	13.80	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>2,866,329.60</b>	<b>288</b>	<b>80,567</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.32750	7.40850			146,550.00	20	15,121
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.33510	7.41620			0.00	0	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.34800	7.42780			36,740.00	5	5
<b>Total AU\$ / R Future</b>										<b>183,290.00</b>	<b>25</b>	<b>24,641</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		759.00000	678,000	14.54	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 13/06/2011 Foreign Exchange Option	6.65	Put		1.00000	1,000	14.54		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		709.00000	628,000	14.21		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	14.21		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		809.00000	728,000	14.86		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		1.00000	1,000	14.86		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		778.00000	701,000	11.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		12.00000	16,000	11.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		731.00000	655,000	11.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		15.00000	20,000	11.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		825.00000	748,000	11.75		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		9.00000	13,000	11.75		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		804.00000	732,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		26.00000	34,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		760.00000	689,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		32.00000	41,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		850.00000	776,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		22.00000	28,000	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>183,290.00</b>	<b>25</b>	<b>24,641</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.12940	7.19480				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.21350	7.28090				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		316.00000	256,000	14.15		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		21.00000	27,000	14.15		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	13/06/2011	Foreign Exchange Option	6.95	Call		273.00000	215,000	13.72	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		28.00000	36,000	13.72	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		361.00000	300,000	14.57	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		16.00000	21,000	14.57	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		219.00000	180,000	11.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		188.00000	217,000	11.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		193.00000	161,000	11.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		212.00000	248,000	11.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		247.00000	201,000	11.65	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		166.00000	188,000	11.65	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			7.83370	7.94640			0.00	0	953
CHF / R	On	19/09/2011	Foreign Exchange Future			7.95060	8.06700			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		849.00000	737,000	18.93	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		3.00000	3,000	18.93	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		799.00000	688,000	18.60	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		3.00000	4,000	18.60	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		898.00000	786,000	19.26	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		2.00000	2,000	19.26	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		527.00000	444,000	14.79	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		110.00000	143,000	14.79	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		493.00000	412,000	14.82	0.00	0	0

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 Option	7.70	Put		126.00000	161,000	14.82	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		563.00000	477,000	14.76	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		96.00000	126,000	14.76	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			13,993.80000	14,186.84000			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		6,868.00000	4,938,000		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		6,868.00000	4,938,000		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		6,869.00000	4,938,000		0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Option	13499.99	Put		1.00000	0,000		0.00	0	0
<b>Total RAIN Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 13/06/2011 Foreign Exchange Future			1.06480	1.08080			0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.08480	1.10130			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		356.00000	236,000	13.61	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		48.00000	88,000	13.61	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		98.00000	54,000	15.71	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		290.00000	406,000	15.71	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		815.00000	657,000	14.85	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		7.00000	9,000	14.85	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		388.00000	310,000	15.07	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		375.00000	462,000	15.07	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		226.00000	178,000	16.53	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		713.00000	830,000	16.53	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		664.00000	545,000	13.87	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		151.00000	197,000	13.87	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>418,243,941.80</b>	<b>59,241</b>	<b>722,648</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>177,285</b>
<b>Grand Total:</b>							<b>418,243,941.80</b>	<b>59,241</b>	<b>899,933</b>