

## Currency Derivatives Daily MTM Report

Daily summary for: 27/05/2011

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			6.92130	7.01470			182,300,120.70	26,339	358,562
\$ / R On 19/09/2011 Foreign Exchange Future			7.02180	7.11630			50,830,810.20	7,239	169,578
\$ / R On 19/12/2011 Foreign Exchange Future			7.11850	7.21350			177,962.50	25	29,682
\$ / R On 19/03/2012 Foreign Exchange Future			7.22110	7.31780			0.00	0	1,911
\$ / R On 17/09/2012 Foreign Exchange Future			7.45300	7.55120			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.57120	7.66880			0.00	0	0
<b>Total \$ / R Future</b>							<b>233,308,893.40</b>	<b>33,603</b>	<b>559,733</b>
\$ / R On 13/06/2011 Foreign Exchange Option	7.45	Call		10.00000	5,000	19.88	0.00	0	0
\$ / R On 13/06/2011 Foreign Exchange Option	7.45	Put		445.00000	534,000	19.88	0.00	0	0
\$ / R On 13/06/2011 Foreign Exchange Option	7.50	Call		8.00000	4,000	20.37	0.00	0	800
\$ / R On 13/06/2011 Foreign Exchange Option	7.50	Put		493.00000	583,000	20.37	0.00	0	0
\$ / R On 13/06/2011 Foreign Exchange Option	7.40	Call		13.00000	7,000	19.39	0.00	0	7,200
\$ / R On 13/06/2011 Foreign Exchange Option	7.40	Put		398.00000	486,000	19.39	0.00	0	1,000
\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		328.00000	244,000	16.19	0.00	0	450
\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		13.00000	23,000	16.19	0.00	0	300
\$ / R On 13/06/2011 Foreign Exchange Option	7.20	Put		222.00000	299,000	17.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		37.00000	20,000	17.43	0.00	0	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		112.00000	174,000	15.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		77.00000	45,000	15.96	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		986.00000	1,079,000	25.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		1.00000	0,000	25.28	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		787.00000	880,000	23.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		2.00000	1,000	23.32	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		263.00000	344,000	17.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		28.00000	15,000	17.92	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		22.00000	12,000	18.41	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		307.00000	391,000	18.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		146.00000	213,000	16.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		61.00000	34,000	16.45	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		83.00000	138,000	15.47	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		98.00000	59,000	15.47	0.00	0	25,030
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		352.00000	438,000	18.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		17.00000	9,000	18.90	0.00	0	5,700
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		64.00000	105,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		129.00000	76,000	14.98	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		374.00000	287,000	16.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		9.00000	16,000	16.61	0.00	0	7,450
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		200.00000	129,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		35.00000	58,000	14.91	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		48.00000	76,000	14.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		163.00000	97,000	14.49	0.00	0	2,650

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		518.00000	427,000	17.89	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		3.00000	6,000	17.89	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		26.00000	43,000	15.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		241.00000	164,000	15.34	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		19.00000	32,000	15.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		284.00000	203,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		58.00000	48,000	20.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		992.00000	1,076,000	20.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		55.00000	45,000	20.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,039.00000	1,123,000	20.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		62.00000	52,000	20.08	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		946.00000	1,030,000	20.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		767.00000	846,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		83.00000	68,000	19.09	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		154.00000	127,000	17.10	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		438.00000	505,000	17.10	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		429.00000	361,000	15.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		113.00000	139,000	15.13	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		363.00000	301,000	15.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		147.00000	179,000	15.12	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		476.00000	545,000	17.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		142.00000	117,000	17.34	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		596.00000	670,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		112.00000	92,000	18.09	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		501.00000	428,000	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		85.00000	106,000	15.14	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		62.00000	79,000	15.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		578.00000	501,000	15.15	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		236.00000	287,000	15.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		252.00000	209,000	15.60	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,689.00000	2,782,000	25.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		5.00000	4,000	25.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		365.00000	428,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		181.00000	150,000	16.60	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		285.00000	248,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		422.00000	480,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		269.00000	234,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		456.00000	516,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		302.00000	263,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		389.00000	445,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		139.00000	165,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		602.00000	533,000	15.16	0.00	0	5,925
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		926.00000	1,004,000	18.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		139.00000	122,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		551.00000	488,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		269.00000	303,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		523.00000	462,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		291.00000	327,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		580.00000	515,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		248.00000	280,000	15.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		572.00000	507,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		254.00000	286,000	15.13	0.00	0	1,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		722.00000	663,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		371.00000	410,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		696.00000	638,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		395.00000	435,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		749.00000	688,000	15.70	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		348.00000	385,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		420.00000	462,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		671.00000	615,000	15.89	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		611.00000	568,000	16.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		642.00000	697,000	16.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		593.00000	551,000	16.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		674.00000	730,000	16.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		630.00000	585,000	16.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		611.00000	664,000	16.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		844.00000	905,000	17.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		513.00000	476,000	17.31	0.00	0	300
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>162,465</b>
<b>Total \$ / R</b>										<b>233,308,893.40</b>	<b>33,603</b>	<b>722,198</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.92130	7.01470			0.00	0	287
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.02180	7.11630			210,654.00	30	70
<b>Total \$ / R MAXI Future</b>										<b>210,654.00</b>	<b>30</b>	<b>357</b>
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		7,743.00000	4,505,000	15.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		11,273.00000	17,375,000	15.96		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		6,056.00000	3,448,000	16.45		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		14,586.00000	21,318,000	16.45		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		9,831.00000	5,862,000	15.47		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		8,361.00000	13,732,000	15.47		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		1,694.00000	906,000	18.90		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		35,224.00000	43,776,000	18.90		0.00	0	60
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		25,153.00000	20,948,000	15.60		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		23,523.00000	28,768,000	15.60		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		23,161.00000	19,251,000	15.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		26,531.00000	32,071,000	15.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		27,702.00000	22,798,000	15.35		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		21,072.00000	25,618,000	15.35		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>210,654.00</b>	<b>30</b>	<b>417</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.39180	11.46440				2,118,874.80	186	27,422
£ / R	On 19/09/2011	Foreign Exchange Future			11.54270	11.61610				0.00	0	28,325
£ / R	On 19/12/2011	Foreign Exchange Future			11.68580	11.75880				0.00	0	998
<b>Total £ / R Future</b>										<b>2,118,874.80</b>	<b>186</b>	<b>56,745</b>
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Call		33.00000	21,000	15.16		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.85	Put		419.00000	479,000	15.16		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Call		27.00000	17,000	15.47		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.90	Put		463.00000	525,000	15.47		0.00	0	0
£ / R	On 13/06/2011	Foreign Exchange Option	11.80	Call		39.00000	26,000	14.85		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		375.00000	434,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		721.00000	650,000	16.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		7.00000	8,000	16.17	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		122.00000	156,000	12.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		136.00000	98,000	12.67	0.00	0	10
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		96.00000	67,000	13.29	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		182.00000	225,000	13.29	0.00	0	100
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		23.00000	14,000	15.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		509.00000	572,000	15.78	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		427.00000	384,000	14.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		311.00000	341,000	14.05	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		401.00000	360,000	14.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		335.00000	367,000	14.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		454.00000	410,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		288.00000	317,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		355.00000	320,000	14.28	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		389.00000	427,000	14.28	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		209.00000	186,000	15.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		693.00000	743,000	15.31	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		130.00000	145,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		746.00000	688,000	13.97	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		565.00000	525,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		456.00000	489,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		540.00000	502,000	14.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		481.00000	516,000	14.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		590.00000	549,000	14.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		431.00000	463,000	14.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		359.00000	334,000	15.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		800.00000	848,000	15.48	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>2,118,874.80</b>	<b>186</b>	<b>64,625</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08620			11,956.00	140	777
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08670	0.08750			0.00	0	11,717
<b>Total ¥ / R Future</b>										<b>11,956.00</b>	<b>140</b>	<b>12,494</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		212.00000	159,000	18.83	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		92.00000	119,000	18.83	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		4.00000	3,000	23.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		884.00000	963,000	23.38	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,120.00000	1,040,000	19.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	19.40	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		813.00000	746,000	16.06	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		63.00000	76,000	16.06	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		269.00000	242,000	19.46	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		519.00000	572,000	19.46	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,755.00000	1,676,000	18.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		5.00000	6,000	18.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.26	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,250.00000	1,141,330,000	26.26	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R</b>										<b>11,956.00</b>	<b>140</b>	<b>12,494</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.86330	9.88400			581,934.70	59	17,566
€ / R	On	19/09/2011	Foreign Exchange Future			9.98100	10.00040			0.00	0	53,327
€ / R	On	19/12/2011	Foreign Exchange Future			10.09190	10.10930			0.00	0	1,950
<b>Total € / R Future</b>										<b>581,934.70</b>	<b>59</b>	<b>72,843</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		160.00000	140,000	12.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		76.00000	77,000	12.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		128.00000	110,000	12.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		94.00000	97,000	12.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		195.00000	174,000	12.83	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		61.00000	61,000	12.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		504.00000	488,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		154.00000	157,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		472.00000	456,000	13.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		172.00000	175,000	13.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		539.00000	522,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		139.00000	141,000	13.37	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		210.00000	214,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		410.00000	395,000	13.35	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		574.00000	584,000	14.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		174.00000	165,000	14.60	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		580.00000	567,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		271.00000	275,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		551.00000	538,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		292.00000	296,000	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		610.00000	597,000	13.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		251.00000	255,000	13.56	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>581,934.70</b>	<b>59</b>	<b>80,023</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.38820	7.41710			0.00	0	14,835
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.40130	7.42880			0.00	0	9,515
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.41530	7.44200			0.00	0	5
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>24,355</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		767.00000	738,000	15.09	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	15.09	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		717.00000	688,000	14.75	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	14.75	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		817.00000	788,000	15.42	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	15.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		789.00000	762,000	11.94	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		10.00000	11,000	11.94	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		741.00000	715,000	11.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		12.00000	14,000	11.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		837.00000	810,000	12.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		8.00000	9,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		815.00000	791,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		23.00000	26,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		770.00000	746,000	11.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		28.00000	31,000	11.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		861.00000	836,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		19.00000	21,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		219.00000	206,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		277.00000	291,000	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>0.00</b>	<b>0</b>	<b>24,355</b>
CAD/ R On 13/06/2011 Foreign Exchange Future			7.08310	7.14710				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.16860	7.23270				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		259.00000	203,000	13.41		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		12.00000	20,000	13.41		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		215.00000	163,000	13.03		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		18.00000	30,000	13.03		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		305.00000	247,000	13.79		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		8.00000	14,000	13.79		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		182.00000	153,000	11.85		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		199.00000	234,000	11.85		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		162.00000	136,000	12.01		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		229.00000	267,000	12.01		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		209.00000	173,000	11.70		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		176.00000	204,000	11.70		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			8.10640	8.07950				0.00	0	900

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 19/09/2011	Foreign Exchange Future			8.23000	8.20220			0.00	0	50
<b>Total CHF / R Future</b>									<b>0.00</b>	<b>0</b>	<b>950</b>
CHF / R	On 13/06/2011	Foreign Exchange Option	7.10	Call		980.00000	1,006,000	19.60	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.10	Put		1.00000	0,000	19.60	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.15	Call		930.00000	957,000	19.27	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	19.27	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.05	Call		1,030.00000	1,056,000	19.38	0.00	0	0
CHF / R	On 13/06/2011	Foreign Exchange Option	7.05	Put		1.00000	0,000	19.38	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.65	Call		623.00000	643,000	14.33	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.65	Put		71.00000	63,000	14.33	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.70	Call		584.00000	604,000	14.38	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.70	Put		82.00000	74,000	14.38	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.60	Call		663.00000	683,000	14.28	0.00	0	0
CHF / R	On 19/09/2011	Foreign Exchange Option	7.60	Put		61.00000	53,000	14.28	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			14,039.85000	14,148.25000			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		6,483.00000	5,399,000		0.00	0	0
RAIN	On 13/06/2011	Foreign Exchange Option	13500.00	Put		1.00000	1,000		0.00	0	0
RAIN	On 13/06/2011	Foreign Exchange Option	13500.01	Call		6,482.00000	5,398,000		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		6,483.00000	5,399,000		0.00	0	0
RAIN	On 13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RAIN Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 13/06/2011 Foreign Exchange Future			1.06610	1.08100				0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.08550	1.10060				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		338.00000	220,000	13.57		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		28.00000	59,000	13.57		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		73.00000	36,000	15.76		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		263.00000	375,000	15.76		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		814.00000	666,000	16.50		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		4.00000	5,000	16.50		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		373.00000	304,000	15.19		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		367.00000	449,000	15.19		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		212.00000	171,000	16.65		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		706.00000	816,000	16.65		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		650.00000	542,000	14.02		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		144.00000	187,000	14.02		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>236,232,312.90</b>	<b>34,018</b>	<b>727,477</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>177,585</b>
<b>Grand Total:</b>								<b>236,232,312.90</b>	<b>34,018</b>	<b>905,062</b>