

## Currency Derivatives Daily MTM Report

Daily summary for: 13/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011			6.79250	6.79670			343,585,027.50	50,583	0
\$ / R	On	19/09/2011			6.88640	6.89220			302,622,848.00	43,945	352,932
\$ / R	On	19/12/2011			6.98150	6.98700			7,170,000.50	1,027	43,688
\$ / R	On	19/03/2012			7.08170	7.08690			74,357,850.00	10,500	13,308
\$ / R	On	18/06/2012			7.18690	7.19240			0.00	0	1,500
\$ / R	On	17/09/2012			7.29940	7.30480			0.00	0	0
\$ / R	On	14/12/2012			7.40810	7.41360			0.00	0	0
\$ / R	On	12/12/2014			8.39070	8.39600			0.00	0	0
<b>Total \$ / R Future</b>									<b>727,735,726.00</b>	<b>106,055</b>	<b>411,428</b>
\$ / R	On	13/06/2011	7.45	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	7.45	Put		653.00000	658,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	7.50	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	7.50	Put		703.00000	708,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	7.40	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	7.40	Put		603.00000	608,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	6.70	Call		103.00000	93,000	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		6.00000	1,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		403.00000	408,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		253.00000	258,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,203.00000	1,208,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,003.00000	1,008,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		453.00000	458,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		503.00000	508,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		303.00000	308,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		204.00000	208,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		1.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		553.00000	558,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		155.00000	158,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		2.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		149.00000	143,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		2.00000	1,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		13.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		66.00000	58,000	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		108.00000	108,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		5.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		297.00000	293,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		0.00000	1,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		33.00000	8,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		30.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Put		15.00000	1,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.75	Call		62.00000	43,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		4,753.00000	4,758,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		5,153.00000	5,158,000	15.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		28.00000	26,000	20.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,186.00000	1,190,000	20.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		26.00000	24,000	21.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,234.00000	1,238,000	21.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		30.00000	28,000	20.51	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,138.00000	1,142,000	20.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		949.00000	953,000	19.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		41.00000	39,000	19.47	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		82.00000	77,000	17.38	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		590.00000	591,000	17.38	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		264.00000	256,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		172.00000	170,000	14.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		211.00000	204,000	14.77	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	6.90	Put		219.00000	218,000	14.77	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		633.00000	635,000	17.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		75.00000	71,000	17.64	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		765.00000	768,000	18.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		57.00000	54,000	18.43	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		324.00000	316,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		132.00000	130,000	14.94	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		98.00000	97,000	15.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		390.00000	383,000	15.02	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		352.00000	351,000	15.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		144.00000	137,000	15.82	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,910.00000	2,916,000	26.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	26.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		506.00000	507,000	16.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		98.00000	93,000	16.86	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		427.00000	427,000	16.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		119.00000	113,000	16.34	84,750.00	750	750
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		193.00000	189,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		556.00000	558,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		181.00000	178,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		594.00000	597,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		205.00000	202,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		518.00000	521,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		196.00000	197,000	15.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		433.00000	428,000	15.15	0.00	0	6,425

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	8.00	Put		1,104.00000	1,109,000	19.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		91.00000	90,000	19.31	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		315.00000	316,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		302.00000	297,000	15.24	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		482.00000	484,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		219.00000	215,000	16.26	0.00	0	500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		403.00000	396,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		352.00000	350,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		380.00000	375,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		379.00000	379,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		428.00000	421,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		327.00000	325,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		421.00000	414,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		334.00000	332,000	15.12	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		429.00000	425,000	15.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		487.00000	488,000	15.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		411.00000	407,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		519.00000	520,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		448.00000	443,000	15.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		456.00000	456,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		567.00000	563,000	15.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		462.00000	464,000	15.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		544.00000	541,000	15.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		489.00000	492,000	15.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		590.00000	587,000	15.70	0.00	0	13,000

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	7.15	Put	435.00000	438,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put	517.00000	520,000	15.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call	522.00000	519,000	15.87	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call	487.00000	484,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put	773.00000	776,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call	472.00000	470,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put	808.00000	812,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call	502.00000	500,000	16.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put	738.00000	742,000	16.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put	991.00000	996,000	17.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call	405.00000	404,000	17.49	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call	1,070.00000	1,067,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put	1,174.00000	1,176,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call	1,053.00000	1,051,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put	1,207.00000	1,210,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call	1,087.00000	1,084,000	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put	1,141.00000	1,143,000	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put	857.00000	859,000	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call	1,253.00000	1,250,000	17.13	0.00	0	200
<b>Total \$ / R Option</b>									<b>84,750.00</b>	<b>750</b>	<b>100,519</b>
<b>Total \$ / R</b>									<b>727,820,476.00</b>	<b>106,805</b>	<b>511,947</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		6.79250		6.79670			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.88640		6.89220			826,368.00	120	407
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		6.98150		6.98700			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 MAXI Future</b>										<b>826,368.00</b>	<b>120</b>	<b>407</b>
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		25.00000	0,000	15.37		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		25,355.00000	25,750,000	15.37		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		9.00000	0,000	15.37		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		30,339.00000	30,750,000	15.37		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		71.00000	0,000	15.37		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		20,401.00000	20,750,000	15.37		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Call		0.00000	0,000	15.37		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.35	Put		55,330.00000	55,750,000	15.37		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		14,381.00000	13,745,000	15.82		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		35,161.00000	35,105,000	15.82		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		13,069.00000	12,466,000	16.08		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		38,849.00000	38,826,000	16.08		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		15,832.00000	15,163,000	15.55		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		31,612.00000	31,523,000	15.55		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		0.00000	29,650,000	15.24		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		0.00000	31,500,000	15.24		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		0.00000	27,779,000	15.44		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		0.00000	34,629,000	15.44		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		0.00000	32,023,000	15.22		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		0.00000	28,873,000	15.22		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>826,368.00</b>	<b>120</b>	<b>407</b>
£ / R	On 13/06/2011	Foreign Exchange Future			11.08630	11.02870				29,511,730.60	2,662	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 Future			11.21430	11.16960			12,133,872.60	1,082	34,383
£ / R	On	19/12/2011	Foreign Exchange Future			11.35470	11.30890			18,281,067.00	1,610	9,537
£ / R	On	19/03/2012	Foreign Exchange Future			11.50150	11.45430			0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Future			11.65400	11.60760			0.00	0	0
<b>Total £ / R Future</b>										<b>59,926,670.20</b>	<b>5,354</b>	<b>43,920</b>
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		0.00000	0,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		821.00000	764,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		871.00000	814,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		0.00000	0,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		771.00000	714,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Call		280.00000	336,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	10.75	Put		1.00000	0,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Put		421.00000	364,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.45	Call		0.00000	0,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Call		0.00000	0,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.55	Put		521.00000	464,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		0.00000	0,000	13.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		921.00000	864,000	13.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		201.00000	211,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		531.00000	497,000	14.25	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		187.00000	196,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		567.00000	532,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		216.00000	227,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		496.00000	463,000	14.15	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		162.00000	169,000	14.57	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		642.00000	605,000	14.57	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		83.00000	87,000	15.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,013.00000	973,000	15.52	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		240.00000	217,000	13.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		410.00000	431,000	13.62	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		338.00000	355,000	14.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		679.00000	650,000	14.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		323.00000	340,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		714.00000	685,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		354.00000	372,000	14.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		645.00000	617,000	14.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		205.00000	217,000	15.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,096.00000	1,062,000	15.89	0.00	0	250
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		0.00000	603,000	14.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		0.00000	552,000	14.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	580,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		0.00000	579,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		0.00000	627,000	14.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		0.00000	526,000	14.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		598.00000	619,000	15.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		840.00000	815,000	15.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		581.00000	601,000	15.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		873.00000	847,000	15.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		615.00000	637,000	15.02	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	Put		807.00000	783,000	15.02	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,660</b>
<b>Total £ / R</b>										<b>59,926,670.20</b>	<b>5,354</b>	<b>51,580</b>
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08454	0.08480			0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08590	0.08600			0.00	0	12,290
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08720	0.08730			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,290</b>
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		55.00000	0,000	18.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		75.00000	46,000	18.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		0.00000	0,000	18.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,020.00000	1,046,000	18.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		980.00000	954,000	18.67	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	18.67	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		671.00000	661,000	15.73	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		71.00000	71,000	15.73	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		190.00000	183,000	19.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		590.00000	593,000	19.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,602.00000	1,592,000	16.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	16.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.72	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,400.00000	1,141,410,000	27.72	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		0.00000	851,000	16.28	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	131,000	16.28	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		0.00000	361,000	19.21	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	0.09	Put		0.00000	641,000	19.21	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		0.00000	1,728,000	15.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	8,000	15.53	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>12,290</b>
€ / R	On	13/06/2011	Foreign Exchange Future			9.76690	9.76240			52,555,688.90	5,381	0
€ / R	On	19/09/2011	Foreign Exchange Future			9.87470	9.87270			4,986,723.50	505	56,112
€ / R	On	19/12/2011	Foreign Exchange Future			9.98220	9.97950			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.09590	10.09220			50,479,500.00	5,000	5,000
<b>Total € / R Future</b>										<b>108,021,912.40</b>	<b>10,886</b>	<b>65,848</b>
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		22.00000	0,000	11.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		60.00000	33,000	11.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		11.00000	0,000	11.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		99.00000	83,000	11.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		42.00000	17,000	11.68	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		30.00000	0,000	11.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		390.00000	385,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		167.00000	160,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		360.00000	355,000	12.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		187.00000	180,000	12.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		422.00000	418,000	12.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		149.00000	143,000	12.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		230.00000	223,000	12.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		303.00000	298,000	12.72	0.00	0	3,590

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	10.40	Put		642.00000	635,000	14.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		115.00000	110,000	14.47	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		481.00000	477,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		302.00000	295,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		454.00000	450,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		325.00000	318,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		509.00000	506,000	13.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		280.00000	274,000	13.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		0.00000	478,000	13.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		0.00000	482,000	13.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		0.00000	459,000	13.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		0.00000	513,000	13.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		0.00000	502,000	13.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		0.00000	456,000	13.60	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>108,021,912.40</b>	<b>10,886</b>	<b>73,028</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.18250	7.17190			31,603,000.00	4,400	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18960	7.18530			2,875,840.00	400	28,046
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.20510	7.20020			0.00	0	889
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.22500	7.21990			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>34,478,840.00</b>	<b>4,800</b>	<b>28,935</b>
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		522.00000	533,000	11.13	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	11.13	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		472.00000	483,000	11.13	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	6.70	Put		0.00000	1,000	11.13		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		572.00000	583,000	11.13		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		0.00000	1,000	11.13		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		563.00000	565,000	12.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		28.00000	25,000	12.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		519.00000	521,000	12.45		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		34.00000	31,000	12.45		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		609.00000	611,000	12.84		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		24.00000	21,000	12.84		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		609.00000	612,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		59.00000	57,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		569.00000	572,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		69.00000	67,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		650.00000	653,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		50.00000	48,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		133.00000	133,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		433.00000	428,000	12.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		0.00000	277,000	11.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		0.00000	302,000	11.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		0.00000	257,000	11.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		0.00000	332,000	11.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		0.00000	297,000	11.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		0.00000	272,000	11.31		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>34,478,840.00</b>	<b>4,800</b>	<b>28,935</b>

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 Future			6.95350	6.95370				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.02880	7.03510				0.00	0	800
CAD/ R On 19/12/2011 Foreign Exchange Future			7.10850	7.11500				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>800</b>
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		66.00000	54,000	13.08		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		12.00000	1,000	13.08		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		32.00000	4,000	13.08		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		28.00000	1,000	13.08		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		108.00000	104,000	13.08		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		4.00000	1,000	13.08		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		101.00000	90,000	12.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		316.00000	311,000	12.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		89.00000	78,000	12.32		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		354.00000	349,000	12.32		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		116.00000	104,000	11.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		281.00000	275,000	11.98		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		0.00000	197,000	12.71		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		0.00000	339,000	12.71		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		0.00000	181,000	12.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	373,000	12.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		0.00000	215,000	12.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		0.00000	307,000	12.57		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>800</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/09/2011 Foreign Exchange Future			0.02960	0.02640			0.00	0	22,388
<b>Total CF CANDO CAAD Future</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
<b>Total CF CANDO CAAD</b>							<b>0.00</b>	<b>0</b>	<b>22,388</b>
CF CANDO 19/09/2011 Foreign Exchange Future			0.11270	0.11810			0.00	0	21,898
<b>Total CF CANDO CAAE Future</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total CF CANDO CAAE</b>							<b>0.00</b>	<b>0</b>	<b>21,898</b>
CHF / R On 13/06/2011 Foreign Exchange Future			8.11350	8.06920			405,675.00	50	0
CHF / R On 19/09/2011 Foreign Exchange Future			8.23310	8.18700			0.00	0	950
CHF / R On 19/12/2011 Foreign Exchange Future			8.35210	8.30530			417,605.00	50	50
<b>Total CHF / R Future</b>							<b>823,280.00</b>	<b>100</b>	<b>1,000</b>
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		969.00000	1,014,000	17.18	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		0.00000	1,000	17.18	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		919.00000	964,000	17.18	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		0.00000	1,000	17.18	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		1,019.00000	1,064,000	17.18	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		0.00000	1,000	17.18	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		605.00000	643,000	15.31	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		68.00000	60,000	15.31	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		566.00000	603,000	15.31	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		79.00000	70,000	15.31	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		645.00000	685,000	15.31	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		58.00000	52,000	15.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		0.00000	401,000	15.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		0.00000	349,000	15.65	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	19/12/2011	Foreign Exchange Option	8.35	Call		0.00000	378,000	15.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		0.00000	376,000	15.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		0.00000	425,000	15.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		0.00000	323,000	15.59	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>823,280.00</b>	<b>100</b>	<b>1,000</b>
RAIN	On	13/06/2011	Foreign Exchange Future			13,840.02000	13,841.42000			0.00	0	0
RAIN	On	19/09/2011	Foreign Exchange Future			14,023.67000	14,025.00000			0.00	0	0
<b>Total RAIN Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		3,414.00000	3,400,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		3,414.00000	3,400,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		3,414.00000	3,400,000		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>
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.04780	1.04870			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06450	1.06490			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.08280	1.08350			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		43.00000	0,000	15.47	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		56.00000	22,000	15.47	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		1.00000	0,000	15.47	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 13/06/2011 Foreign Exchange Option	1.10	Put		514.00000	522,000	15.47		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		487.00000	478,000	15.47		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		0.00000	0,000	15.47		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		201.00000	194,000	15.31		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		552.00000	549,000	15.31		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		103.00000	98,000	16.73		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		954.00000	953,000	16.73		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		392.00000	384,000	14.01		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		243.00000	239,000	14.01		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		0.00000	400,000	15.38		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		0.00000	572,000	15.38		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		0.00000	258,000	16.48		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		0.00000	930,000	16.48		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		0.00000	624,000	14.41		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	296,000	14.41		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>931,812,796.60</b>	<b>127,315</b>	<b>608,914</b>
<b>Total Options</b>								<b>84,750.00</b>	<b>750</b>	<b>115,359</b>
<b>Grand Total:</b>								<b>931,897,546.60</b>	<b>128,065</b>	<b>724,273</b>