



# Currency Derivatives Daily MTM Report

Daily summary for: 22/12/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			6.87240	6.88890			3,154,431.60	459	277,949
\$ / R	On	13/06/2011	Foreign Exchange Future			6.95970	6.97660			487,179.00	70	58,519
\$ / R	On	19/09/2011	Foreign Exchange Future			7.05290	7.06940			0.00	0	9,779
\$ / R	On	19/12/2011	Foreign Exchange Future			7.14240	7.15850			0.00	0	16
<b>Total \$ / R Future</b>										<b>3,641,610.60</b>	<b>529</b>	<b>346,263</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		23.00000	21,000	21.24	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,134.00000	1,149,000	21.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		21.00000	20,000	21.56	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,182.00000	1,198,000	21.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		25.00000	23,000	20.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,086.00000	1,101,000	20.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,623.00000	1,640,000	24.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		12.00000	12,000	24.43	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,611.00000	3,628,000	28.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	28.18	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		488.00000	501,000	16.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		77.00000	73,000	16.77	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,525.00000	1,541,000	23.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		14.00000	13,000	23.79	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		664.00000	677,000	18.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		53.00000	49,000	18.05	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		709.00000	723,000	18.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		48.00000	45,000	18.37	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		755.00000	769,000	18.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		44.00000	41,000	18.69	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		447.00000	459,000	16.45	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		86.00000	81,000	16.45	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		328.00000	339,000	15.50	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		117.00000	111,000	15.50	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		575.00000	587,000	17.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		64.00000	59,000	17.41	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		367.00000	377,000	15.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		106.00000	99,000	15.82	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		531.00000	544,000	17.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		70.00000	66,000	17.09	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		95.00000	89,000	16.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		406.00000	417,000	16.14	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		168.00000	170,000	13.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		207.00000	192,000	13.90	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		151.00000	143,000	16.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		624.00000	633,000	16.82	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	7.50	Call		141.00000	135,000	17.05	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		664.00000	675,000	17.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		161.00000	153,000	16.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		584.00000	593,000	16.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		441.00000	427,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		164.00000	167,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		138.00000	134,000	18.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,119.00000	1,131,000	18.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		132.00000	129,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,163.00000	1,176,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		144.00000	140,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,075.00000	1,087,000	18.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		364.00000	356,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		556.00000	564,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		349.00000	341,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		591.00000	599,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		380.00000	372,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		522.00000	530,000	15.57	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>166,612</b>
<b>Total \$ / R</b>										<b>3,641,610.60</b>	<b>529</b>	<b>512,875</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.87240	6.88890			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.95970	6.97660			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>125</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		14,558.00000	13,766,000	14.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		25,668.00000	26,526,000	14.86		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		13,069.00000	12,338,000	15.18		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		29,179.00000	30,098,000	15.18		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		16,227.00000	15,370,000	14.54		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		22,337.00000	23,130,000	14.54		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		25,626.00000	24,533,000	14.99		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		32,966.00000	33,563,000	14.99		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		23,926.00000	22,885,000	15.22		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		36,266.00000	36,915,000	15.22		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		27,456.00000	26,312,000	14.76		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		29,796.00000	30,342,000	14.76		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>0.00</b>	<b>0</b>	<b>125</b>
£ / R	On 14/03/2011	Foreign Exchange Future			10.57070	10.67380				5,803,314.30	549	37,376
£ / R	On 13/06/2011	Foreign Exchange Future			10.69440	10.79890				74,860.80	7	2,056
£ / R	On 19/09/2011	Foreign Exchange Future			10.82350	10.92740				162,352.50	15	2,398
£ / R	On 19/12/2011	Foreign Exchange Future			10.94520	11.04900				0.00	0	0
<b>Total £ / R Future</b>										<b>6,040,527.60</b>	<b>571</b>	<b>41,830</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		35.00000	27,000	15.88		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,161.00000	1,256,000	15.88		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		32.00000	24,000	16.00		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,208.00000	1,303,000	16.00		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		38.00000	29,000	15.76		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,114.00000	1,208,000	15.76		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		843.00000	931,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		67.00000	52,000	15.07	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,885.00000	1,986,000	17.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		9.00000	7,000	17.63	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,350.00000	1,448,000	16.35	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		24.00000	19,000	16.35	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		137.00000	121,000	16.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,188.00000	1,277,000	16.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		130.00000	115,000	16.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,231.00000	1,321,000	16.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		144.00000	127,000	16.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,145.00000	1,233,000	16.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		337.00000	306,000	15.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		910.00000	983,000	15.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		324.00000	294,000	15.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		947.00000	1,021,000	15.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		351.00000	318,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		874.00000	945,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		425.00000	392,000	15.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,026.00000	1,097,000	15.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		412.00000	380,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,063.00000	1,135,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		439.00000	405,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		990.00000	1,060,000	15.26	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,890</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R</b>										<b>6,040,527.60</b>	<b>571</b>	<b>43,720</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08230	0.08250			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08360			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>731</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		154.00000	146,000	20.55	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		604.00000	616,000	20.55	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		37.00000	34,000	24.08	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,487.00000	1,504,000	24.08	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		625.00000	607,000	17.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		75.00000	77,000	17.35	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		390.00000	384,000	19.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		530.00000	534,000	19.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		158.00000	156,000	22.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,298.00000	1,306,000	22.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		959.00000	948,000	17.54	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		99.00000	98,000	17.54	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>731</b>
€ / R	On	14/03/2011	Foreign Exchange Future			8.99220	9.05490			2,535,800.40	282	17,804
€ / R	On	13/06/2011	Foreign Exchange Future			9.10120	9.16340			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.21680	9.27780			460,840.00	50	2,360
€ / R	On	19/12/2011	Foreign Exchange Future			9.32730	9.38660			0.00	0	0
<b>Total € / R Future</b>										<b>2,996,640.40</b>	<b>332</b>	<b>25,984</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		44.00000	36,000	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		789.00000	844,000	14.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		40.00000	32,000	15.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		835.00000	890,000	15.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		49.00000	39,000	14.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		744.00000	797,000	14.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		526.00000	574,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		81.00000	66,000	13.65	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,360.00000	1,420,000	17.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		15.00000	12,000	17.31	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,458.00000	1,518,000	17.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		13.00000	10,000	17.72	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,070.00000	1,128,000	16.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		25.00000	20,000	16.09	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		66.00000	53,000	14.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		611.00000	661,000	14.06	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		146.00000	132,000	14.83	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		783.00000	831,000	14.83	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		138.00000	125,000	15.00	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		825.00000	874,000	15.00	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		155.00000	140,000	14.66	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		742.00000	789,000	14.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		292.00000	263,000	13.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		664.00000	696,000	13.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		279.00000	251,000	13.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		701.00000	734,000	13.92	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	9.60	Call		305.00000	276,000	13.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		627.00000	659,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		363.00000	335,000	14.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		776.00000	808,000	14.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		350.00000	323,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		813.00000	846,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		377.00000	348,000	14.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		740.00000	771,000	14.08	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>32,974</b>
<b>Total € / R</b>										<b>2,996,640.40</b>	<b>332</b>	<b>58,958</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79910	6.80300			0.00	0	7,960
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80490	6.80960			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.80780	6.81250			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>14,675</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		199.00000	196,000	11.02	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		96.00000	97,000	11.02	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		166.00000	162,000	10.64	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		113.00000	113,000	10.64	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		235.00000	232,000	11.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		82.00000	83,000	11.40	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		300.00000	297,000	11.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		140.00000	142,000	11.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		266.00000	263,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		156.00000	158,000	11.11	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	6.60	Call		336.00000	333,000	11.67	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		126.00000	128,000	11.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		354.00000	351,000	11.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		192.00000	193,000	11.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		321.00000	318,000	11.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		209.00000	210,000	11.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		389.00000	386,000	11.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		177.00000	178,000	11.68	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>14,675</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			6.75040	6.74890			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.81960	6.81850			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>1,791</b>
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		38.00000	37,000	10.60	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		339.00000	337,000	10.60	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		31.00000	30,000	10.82	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		382.00000	380,000	10.82	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		46.00000	45,000	10.37	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		297.00000	295,000	10.37	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		178.00000	178,000	11.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		260.00000	258,000	11.46	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		161.00000	160,000	11.61	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		293.00000	290,000	11.61	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		198.00000	197,000	11.31	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	6.85	Put		230.00000	227,000	11.31	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>1,791</b>
CHF / R On 14/03/2011 Foreign Exchange Future			7.19190	7.18790			0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.29350	7.28870			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>40</b>
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		166.00000	166,000	14.22	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		228.00000	224,000	14.22	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		148.00000	148,000	14.40	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		260.00000	256,000	14.40	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		187.00000	187,000	14.04	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		199.00000	195,000	14.04	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		389.00000	391,000	14.39	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		200.00000	198,000	14.39	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		361.00000	363,000	14.42	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		222.00000	220,000	14.42	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		419.00000	421,000	14.36	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		180.00000	178,000	14.36	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>40</b>
RAIN On 14/03/2011 Foreign Exchange Future			13,262.11000	13,322.29000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,438.67000	13,496.81000			0.00	0	0
<b>Total RAIN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN On 14/03/2011 Foreign Exchange Option	13600.00	Call		7.00000	2,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		2,784.00000	3,381,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		7.00000	2,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		2,784.00000	3,381,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		7.00000	2,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2,784.00000	3,381,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		32.00000	613,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		32.00000	613,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		32.00000	613,000		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	14/03/2011	Foreign Exchange Future			1.03400	1.03510			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05020	1.05130			0.00	0	0
<b>Total YUAN/R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		229.00000	203,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		378.00000	363,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		113.00000	94,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		762.00000	754,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		482.00000	456,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		131.00000	116,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		429.00000	420,000	14.53	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		416.00000	418,000	14.53	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		264.00000	257,000	15.75	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		751.00000	755,000	15.75	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		706.00000	693,000	13.93	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		193.00000	191,000	13.93	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>12,678,778.60</b>	<b>1,432</b>	<b>431,439</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>201,476</b>
<b>Grand Total:</b>							<b>12,678,778.60</b>	<b>1,432</b>	<b>632,915</b>