



# Currency Derivatives Daily MTM Report

Daily summary for: 23/12/2010

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			6.84050	6.87240			41,268,736.50	6,033	282,172
\$ / R	On	13/06/2011	Foreign Exchange Future			6.92850	6.95970			25,434,523.50	3,671	58,663
\$ / R	On	19/09/2011	Foreign Exchange Future			7.02110	7.05290			0.00	0	9,779
\$ / R	On	19/12/2011	Foreign Exchange Future			7.11000	7.14240			0.00	0	16
<b>Total \$ / R Future</b>										<b>66,703,260.00</b>	<b>9,704</b>	<b>350,630</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		21.00000	16,000	20.62	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,149.00000	1,176,000	20.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		20.00000	15,000	20.92	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,198.00000	1,225,000	20.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		23.00000	18,000	20.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,101.00000	1,128,000	20.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,640.00000	1,668,000	23.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		12.00000	8,000	23.57	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,628.00000	3,660,000	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		501.00000	522,000	16.50	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		73.00000	62,000	16.50	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,541.00000	1,569,000	22.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		13.00000	9,000	22.98	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		677.00000	700,000	17.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		49.00000	40,000	17.68	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		723.00000	747,000	17.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		45.00000	37,000	17.97	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		769.00000	793,000	18.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		41.00000	33,000	18.27	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		459.00000	479,000	16.21	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		81.00000	69,000	16.21	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		339.00000	357,000	15.32	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		111.00000	97,000	15.32	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		587.00000	610,000	17.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		59.00000	50,000	17.09	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		377.00000	397,000	15.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		99.00000	87,000	15.62	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		544.00000	566,000	16.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		66.00000	56,000	16.80	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		89.00000	77,000	15.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		417.00000	437,000	15.91	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		170.00000	183,000	13.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		192.00000	173,000	13.85	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		143.00000	135,000	16.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		633.00000	657,000	16.90	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		135.00000	126,000	17.12	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		675.00000	698,000	17.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		153.00000	144,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		593.00000	616,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		427.00000	403,000	14.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		167.00000	175,000	14.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		134.00000	127,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,131.00000	1,156,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		129.00000	121,000	18.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,176.00000	1,200,000	18.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		140.00000	132,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,087.00000	1,111,000	18.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		356.00000	345,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		564.00000	585,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		341.00000	330,000	16.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		599.00000	620,000	16.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		372.00000	360,000	15.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		530.00000	550,000	15.71	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>66,703,260.00</b>	<b>9,704</b>	<b>517,242</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.84050	6.87240			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.92850	6.95970			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		13,766.00000	12,232,000	14.74	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		26,526.00000	28,182,000	14.74	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		12,338.00000	10,892,000	15.03	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		30,098.00000	31,842,000	15.03	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		15,370.00000	13,743,000	14.44	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		23,130.00000	24,693,000	14.44	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		24,533.00000	23,237,000	15.11	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		33,563.00000	35,387,000	15.11	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		22,885.00000	21,654,000	15.33	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		36,915.00000	38,804,000	15.33	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		26,312.00000	24,946,000	14.89	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		30,342.00000	32,096,000	14.89	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			10.54060	10.57070			28,786,378.60	2,731	40,101
£ / R	On 13/06/2011	Foreign Exchange Future			10.66640	10.69440			21,332.80	2	2,058
£ / R	On 19/09/2011	Foreign Exchange Future			10.79550	10.82350			32,386.50	3	2,401
£ / R	On 19/12/2011	Foreign Exchange Future			10.91790	10.94520			0.00	0	0
<b>Total £ / R Future</b>									<b>28,840,097.90</b>	<b>2,736</b>	<b>44,560</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		27.00000	23,000	15.67	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,256.00000	1,282,000	15.67	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		24.00000	21,000	15.79	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,303.00000	1,330,000	15.79	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		29.00000	25,000	15.54	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,208.00000	1,234,000	15.54	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		931.00000	953,000	14.80	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		52.00000	44,000	14.80	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,986.00000	2,015,000	17.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		7.00000	6,000	17.52	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,448.00000	1,475,000	16.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		19.00000	16,000	16.16	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		121.00000	113,000	16.07	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,277.00000	1,297,000	16.07	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		115.00000	107,000	16.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,321.00000	1,341,000	16.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		127.00000	118,000	15.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,233.00000	1,252,000	15.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		306.00000	290,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		983.00000	995,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		294.00000	279,000	15.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,021.00000	1,034,000	15.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		318.00000	302,000	14.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		945.00000	957,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		392.00000	379,000	15.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,097.00000	1,111,000	15.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		380.00000	367,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,135.00000	1,149,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		405.00000	391,000	15.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,060.00000	1,073,000	15.21	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>28,840,097.90</b>	<b>2,736</b>	<b>46,450</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08240	0.08230			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08360	0.08350			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		146.00000	147,000	20.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		616.00000	607,000	20.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		34.00000	34,000	24.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,504.00000	1,494,000	24.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		607.00000	614,000	17.34	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		77.00000	74,000	17.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		384.00000	388,000	19.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		534.00000	528,000	19.69	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		156.00000	158,000	22.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,306.00000	1,298,000	22.53	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		948.00000	955,000	17.54	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		98.00000	95,000	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			8.93640	8.99220			2,966,884.80	332	17,847
€ / R	On	13/06/2011	Foreign Exchange Future			9.04680	9.10120			135,702.00	15	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.16330	9.21680			0.00	0	2,360
€ / R	On	19/12/2011	Foreign Exchange Future			9.27480	9.32730			0.00	0	0
<b>Total € / R Future</b>										<b>3,102,586.80</b>	<b>347</b>	<b>26,027</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		36.00000	23,000	14.11	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		844.00000	887,000	14.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		32.00000	21,000	14.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		890.00000	935,000	14.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		39.00000	26,000	13.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		797.00000	840,000	13.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		574.00000	613,000	13.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		66.00000	49,000	13.16	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,420.00000	1,470,000	16.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		12.00000	6,000	16.01	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,518.00000	1,569,000	16.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		10.00000	5,000	16.33	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,128.00000	1,176,000	15.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		20.00000	12,000	15.06	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		53.00000	38,000	13.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		661.00000	702,000	13.48	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		132.00000	119,000	14.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		831.00000	872,000	14.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		125.00000	112,000	15.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		874.00000	915,000	15.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		140.00000	126,000	14.69	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		789.00000	829,000	14.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		263.00000	246,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		696.00000	733,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		251.00000	235,000	14.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		734.00000	772,000	14.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		276.00000	258,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		659.00000	695,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		335.00000	318,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		808.00000	843,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		323.00000	307,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		846.00000	882,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		348.00000	331,000	14.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		771.00000	806,000	14.19	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>3,102,586.80</b>	<b>347</b>	<b>59,001</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79620	6.79910			203,886.00	30	7,930
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80290	6.80490			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.80560	6.80780			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>203,886.00</b>	<b>30</b>	<b>14,645</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		196.00000	193,000	10.98	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		97.00000	97,000	10.98	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		162.00000	159,000	10.60	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		113.00000	113,000	10.60	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		232.00000	228,000	11.36	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		83.00000	82,000	11.36	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		297.00000	295,000	11.40	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		142.00000	142,000	11.40	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		263.00000	261,000	11.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		158.00000	158,000	11.12	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		333.00000	331,000	11.68		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		128.00000	128,000	11.68		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		351.00000	349,000	11.45		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		193.00000	193,000	11.45		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		318.00000	316,000	11.22		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		210.00000	210,000	11.22		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		386.00000	384,000	11.68		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		178.00000	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>203,886.00</b>	<b>30</b>	<b>14,645</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			6.74540	6.75040				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.81640	6.81960				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		37.00000	34,000	10.47		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		337.00000	339,000	10.47		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		30.00000	28,000	10.69		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		380.00000	383,000	10.69		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		45.00000	42,000	10.24		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		295.00000	297,000	10.24		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		178.00000	170,000	11.12		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		258.00000	254,000	11.12		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		160.00000	152,000	11.25		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		290.00000	286,000	11.25		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		197.00000	189,000	10.98		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		227.00000	223,000	10.98	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			7.12290	7.19190			0.00	0	40
CHF / R	On	13/06/2011	Foreign Exchange Future			7.22510	7.29350			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	138,000	14.41	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		224.00000	265,000	14.41	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		148.00000	122,000	14.59	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		256.00000	299,000	14.59	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		187.00000	155,000	14.23	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		195.00000	232,000	14.23	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		391.00000	349,000	14.37	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		198.00000	224,000	14.37	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		363.00000	322,000	14.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		220.00000	247,000	14.38	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		421.00000	377,000	14.36	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		178.00000	202,000	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			13,202.75000	13,262.11000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,378.17000	13,438.67000			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		2.00000	0,000	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		3,381.00000	3,973,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		2.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		3,381.00000	3,973,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		2.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		3,381.00000	3,972,000	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		613.00000	1,218,000		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		613.00000	1,218,000		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		613.00000	1,218,000		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			1.02890	1.03400			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.04430	1.05020			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		203.00000	181,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		363.00000	392,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		94.00000	83,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		754.00000	794,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		456.00000	419,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		116.00000	130,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		420.00000	388,000	14.51	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		418.00000	445,000	14.51	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		257.00000	235,000	15.72	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		755.00000	792,000	15.72	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		693.00000	648,000	13.82	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		191.00000	205,000	13.82	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>98,849,830.70</b>	<b>12,817</b>	<b>438,549</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>201,476</b>
<b>Grand Total:</b>							<b>98,849,830.70</b>	<b>12,817</b>	<b>640,025</b>