



# Currency Derivatives Daily MTM Report

Daily summary for: 31/12/2010

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			6.70950	6.71070			81,580,810.50	12,159	277,892
\$ / R	On	13/06/2011	Foreign Exchange Future			6.79590	6.79740			1,617,424.20	238	59,744
\$ / R	On	19/09/2011	Foreign Exchange Future			6.88640	6.88900			0.00	0	9,809
\$ / R	On	19/12/2011	Foreign Exchange Future			6.97220	6.97480			0.00	0	16
<b>Total \$ / R Future</b>										<b>83,198,234.70</b>	<b>12,397</b>	<b>347,461</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		9.00000	10,000	21.59	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,298.00000	1,301,000	21.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		8.00000	9,000	21.90	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,347.00000	1,350,000	21.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		10.00000	10,000	21.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,249.00000	1,251,000	21.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,793.00000	1,796,000	24.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		4.00000	5,000	24.66	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,789.00000	3,791,000	29.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.70	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		627.00000	629,000	17.30	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		38.00000	38,000	17.30	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,694.00000	1,696,000	24.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		5.00000	5,000	24.05	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		813.00000	815,000	18.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		24.00000	24,000	18.52	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		860.00000	863,000	18.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		21.00000	22,000	18.83	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		908.00000	911,000	19.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		19.00000	20,000	19.14	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		581.00000	584,000	16.99	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		42.00000	43,000	16.99	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		450.00000	452,000	16.07	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		61.00000	61,000	16.07	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		719.00000	721,000	17.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		30.00000	30,000	17.91	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		493.00000	495,000	16.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		54.00000	54,000	16.38	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		672.00000	675,000	17.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		33.00000	34,000	17.60	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		48.00000	48,000	16.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		537.00000	539,000	16.68	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		254.00000	255,000	14.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		115.00000	114,000	14.54	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		105.00000	104,000	17.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		758.00000	758,000	17.59	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		98.00000	98,000	17.83	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		801.00000	802,000	17.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		112.00000	111,000	17.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		715.00000	715,000	17.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		316.00000	314,000	14.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		219.00000	218,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		106.00000	106,000	19.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,267.00000	1,270,000	19.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		101.00000	102,000	19.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,312.00000	1,316,000	19.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		110.00000	111,000	18.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,221.00000	1,225,000	18.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		295.00000	295,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		670.00000	673,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		283.00000	283,000	16.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		708.00000	711,000	16.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		309.00000	308,000	16.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		634.00000	636,000	16.22	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>83,198,234.70</b>	<b>12,397</b>	<b>514,073</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.70950	6.71070			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.79590	6.79740			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		7,840.00000	7,818,000	15.46	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		36,770.00000	36,868,000	15.46		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		6,908.00000	6,899,000	15.76		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		40,838.00000	40,949,000	15.76		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		8,905.00000	8,869,000	15.15		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		32,835.00000	32,919,000	15.15		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		18,141.00000	18,049,000	15.67		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		43,401.00000	43,459,000	15.67		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		16,878.00000	16,800,000	15.91		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		47,138.00000	47,210,000	15.91		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		19,512.00000	19,407,000	15.43		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		39,772.00000	39,817,000	15.43		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			10.39250	10.36460				550,802.50	53	45,363
£ / R	On 13/06/2011	Foreign Exchange Future			10.51620	10.48860				0.00	0	2,059
£ / R	On 19/09/2011	Foreign Exchange Future			10.64390	10.61690				0.00	0	2,406
£ / R	On 19/12/2011	Foreign Exchange Future			10.76290	10.73560				0.00	0	0
<b>Total £ / R Future</b>										<b>550,802.50</b>	<b>53</b>	<b>49,828</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		13.00000	14,000	16.36		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,448.00000	1,422,000	16.36		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		12.00000	12,000	16.49		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,497.00000	1,470,000	16.49		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		14.00000	15,000	16.22		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,399.00000	1,373,000	16.22		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		1,111.00000	1,085,000	15.42	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		26.00000	27,000	15.42	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,188.00000	2,161,000	18.37	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		3.00000	3,000	18.37	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,644.00000	1,617,000	16.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		9.00000	9,000	16.89	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		85.00000	87,000	16.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,446.00000	1,421,000	16.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		80.00000	83,000	16.57	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,491.00000	1,467,000	16.57	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		89.00000	92,000	16.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,400.00000	1,376,000	16.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		239.00000	245,000	15.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,122.00000	1,101,000	15.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		230.00000	235,000	15.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,163.00000	1,141,000	15.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		249.00000	255,000	15.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		1,082.00000	1,061,000	15.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		323.00000	326,000	15.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,237.00000	1,213,000	15.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		313.00000	316,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,277.00000	1,253,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		333.00000	337,000	15.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,197.00000	1,174,000	15.40	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>550,802.50</b>	<b>53</b>	<b>51,718</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08250	0.08210			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08370	0.08330			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		118.00000	127,000	19.87	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		608.00000	577,000	19.87	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		24.00000	26,000	23.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,514.00000	1,476,000	23.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		576.00000	608,000	16.82	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		66.00000	58,000	16.82	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		347.00000	364,000	18.91	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		517.00000	494,000	18.91	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		133.00000	140,000	21.89	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,303.00000	1,270,000	21.89	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		914.00000	947,000	16.72	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		84.00000	77,000	16.72	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			8.96400	8.92620			89,640.00	10	18,024
€ / R	On	13/06/2011	Foreign Exchange Future			9.07550	9.03770			589,907.50	65	5,855
€ / R	On	19/09/2011	Foreign Exchange Future			9.19180	9.15530			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.30270	9.26580			0.00	0	0
<b>Total € / R Future</b>										<b>679,547.50</b>	<b>75</b>	<b>26,243</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		19.00000	21,000	14.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		893.00000	857,000	14.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		17.00000	18,000	14.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		941.00000	904,000	14.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		21.00000	24,000	13.91	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		845.00000	810,000	13.91	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		615.00000	581,000	13.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		41.00000	45,000	13.06	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,479.00000	1,441,000	16.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		5.00000	5,000	16.12	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,578.00000	1,540,000	16.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	4,000	16.46	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,183.00000	1,146,000	15.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		9.00000	10,000	15.10	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		32.00000	35,000	13.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		706.00000	671,000	13.40	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		111.00000	118,000	14.80	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		873.00000	843,000	14.80	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		104.00000	111,000	14.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		916.00000	886,000	14.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		117.00000	125,000	14.63	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		829.00000	800,000	14.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		236.00000	246,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		731.00000	704,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		224.00000	234,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		769.00000	742,000	13.88	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		247.00000	258,000	13.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		692.00000	666,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		307.00000	318,000	14.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		841.00000	815,000	14.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		295.00000	306,000	14.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		879.00000	853,000	14.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		319.00000	331,000	14.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		803.00000	778,000	14.04	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>679,547.50</b>	<b>75</b>	<b>59,217</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77410	6.74810			0.00	0	7,893
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78090	6.75510			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78300	6.75870			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>14,608</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		150.00000	164,000	10.30	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		102.00000	90,000	10.30	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		119.00000	132,000	9.89	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		121.00000	108,000	9.89	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		184.00000	200,000	10.71	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		86.00000	76,000	10.71	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		261.00000	276,000	11.34	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		156.00000	145,000	11.34	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		229.00000	242,000	11.06	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		174.00000	161,000	11.06	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		295.00000	311,000	11.62		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		140.00000	130,000	11.62		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		315.00000	329,000	11.34		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		206.00000	196,000	11.34		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		284.00000	297,000	11.11		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		225.00000	214,000	11.11		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		348.00000	363,000	11.56		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		189.00000	180,000	11.56		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>14,608</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			6.77840	6.70250				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.84800	6.77260				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		22.00000	36,000	10.43		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		370.00000	308,000	10.43		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		18.00000	29,000	10.68		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		416.00000	351,000	10.68		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		28.00000	44,000	10.18		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		326.00000	266,000	10.18		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		147.00000	178,000	11.05		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		274.00000	230,000	11.05		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		131.00000	160,000	11.20		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		308.00000	262,000	11.20		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		165.00000	199,000	10.90		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		242.00000	201,000	10.90	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			7.16650	7.15000			0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.26780	7.25100			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		145.00000	152,000	14.82	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		245.00000	236,000	14.82	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		128.00000	134,000	15.00	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		278.00000	268,000	15.00	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		164.00000	171,000	14.63	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		214.00000	205,000	14.63	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		365.00000	374,000	14.72	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		214.00000	206,000	14.72	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		338.00000	347,000	14.75	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		237.00000	229,000	14.75	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		393.00000	403,000	14.69	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		192.00000	185,000	14.69	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			13,133.60000	13,096.59000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,306.89000	13,269.70000			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		0.00000	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		5,034.00000	4,664,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		5,034.00000	4,664,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		5,034.00000	4,664,000	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		2,303.00000	1,931,000		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		2,303.00000	1,931,000		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		2,303.00000	1,931,000		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			1.01770	1.01640			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.03240	1.03100			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		126.00000	128,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		462.00000	451,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		53.00000	53,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		889.00000	876,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		326.00000	333,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		162.00000	156,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		321.00000	323,000	14.57	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		511.00000	499,000	14.57	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		192.00000	193,000	15.92		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		882.00000	869,000	15.92		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		549.00000	556,000	13.67		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		239.00000	232,000	13.67		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>84,428,584.70</b>	<b>12,525</b>	<b>440,827</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>201,476</b>
<b>Grand Total:</b>								<b>84,428,584.70</b>	<b>12,525</b>	<b>642,303</b>