



# Currency Derivatives Daily MTM Report

Daily summary for: 18/01/2011

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			6.94680	6.95290			117,963,610.80	16,981	278,980
\$ / R	On	13/06/2011	Foreign Exchange Future			7.03750	7.04400			365,950.00	52	58,839
\$ / R	On	19/09/2011	Foreign Exchange Future			7.13910	7.14500			1,891,861.50	265	11,961
\$ / R	On	19/12/2011	Foreign Exchange Future			7.23680	7.24160			0.00	0	16
<b>Total \$ / R Future</b>										<b>120,221,422.30</b>	<b>17,298</b>	<b>349,796</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		5.00000	5,000	18.64	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,052.00000	1,058,000	18.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		5.00000	4,000	18.86	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,102.00000	1,107,000	18.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		6.00000	6,000	18.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,003.00000	1,009,000	18.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,548.00000	1,554,000	20.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.83	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,547.00000	3,553,000	30.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.83	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		398.00000	403,000	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		51.00000	50,000	15.58	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,449.00000	1,455,000	20.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.40	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		574.00000	579,000	16.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		27.00000	26,000	16.45	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		620.00000	625,000	16.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		23.00000	22,000	16.67	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		666.00000	672,000	16.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		19.00000	19,000	16.89	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		357.00000	362,000	15.36	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		60.00000	59,000	15.36	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		244.00000	248,000	14.70	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		97.00000	95,000	14.70	0.00	0	3,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		484.00000	489,000	16.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		37.00000	36,000	16.02	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		280.00000	284,000	14.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		83.00000	81,000	14.92	0.00	0	600
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		440.00000	445,000	15.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		43.00000	42,000	15.80	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		71.00000	69,000	15.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		318.00000	322,000	15.14	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		107.00000	110,000	14.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		210.00000	207,000	14.38	0.00	0	8,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		142.00000	139,000	16.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		548.00000	552,000	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	13/06/2011	Foreign Exchange Option	7.50	Call		132.00000	129,000	16.73	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		588.00000	592,000	16.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		152.00000	150,000	16.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		508.00000	513,000	16.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		466.00000	460,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		122.00000	123,000	14.83	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		361.00000	365,000	15.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		205.00000	202,000	15.34	0.00	0	300
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		133.00000	133,000	18.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,038.00000	1,044,000	18.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		127.00000	127,000	18.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,082.00000	1,088,000	18.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		139.00000	139,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		994.00000	1,000,000	17.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		378.00000	377,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		486.00000	490,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		362.00000	360,000	15.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		520.00000	523,000	15.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		396.00000	395,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		454.00000	458,000	15.34	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>171,312</b>
<b>Total \$ / R</b>										<b>120,221,422.30</b>	<b>17,298</b>	<b>521,108</b>
\$ / R MAXOn	14/03/2011	Foreign Exchange Future		6.94680		6.95290				0.00	0	125
\$ / R MAXOn	13/06/2011	Foreign Exchange Future		7.03750		7.04400				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>0.00</b>	<b>0</b>	<b>125</b>
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	7.00	Call		13,145.00000	12,887,000	14.26	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	7.00	Put		17,855.00000	18,207,000	14.26	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	7.05	Call		11,299.00000	11,071,000	14.48	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	7.05	Put		21,009.00000	21,391,000	14.48	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	6.95	Call		15,239.00000	14,951,000	14.04	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	6.95	Put		14,949.00000	15,271,000	14.04	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.05	Call		25,747.00000	25,407,000	14.65	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.05	Put		26,347.00000	26,657,000	14.65	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.10	Call		23,852.00000	23,524,000	14.88	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.10	Put		29,452.00000	29,774,000	14.88	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.00	Call		28,271.00000	27,897,000	14.68	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.00	Put		23,871.00000	24,147,000	14.68	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			11.11270	11.06280			2,789,287.70	251	33,233
£ / R	On 13/06/2011	Foreign Exchange Future			11.24500	11.19580			0.00	0	2,525
£ / R	On 19/09/2011	Foreign Exchange Future			11.38710	11.33620			0.00	0	2,406
£ / R	On 19/12/2011	Foreign Exchange Future			11.51930	11.46650			0.00	0	0
<b>Total £ / R Future</b>									<b>2,789,287.70</b>	<b>251</b>	<b>38,164</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		51.00000	56,000	15.39	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		788.00000	743,000	15.39	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		46.00000	51,000	15.52	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		833.00000	788,000	15.52	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	11.75	Call		57.00000	63,000	15.25	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		744.00000	700,000	15.25	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		495.00000	456,000	14.44	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		108.00000	119,000	14.44	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,498.00000	1,448,000	17.43	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		11.00000	11,000	17.43	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		970.00000	924,000	15.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		33.00000	37,000	15.93	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		193.00000	204,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		847.00000	809,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		182.00000	193,000	15.29	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		886.00000	848,000	15.29	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		203.00000	215,000	15.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		807.00000	770,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		462.00000	481,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		626.00000	594,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		445.00000	463,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		659.00000	626,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		481.00000	501,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		595.00000	564,000	14.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		556.00000	577,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		740.00000	708,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		539.00000	559,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		773.00000	740,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		574.00000	596,000	14.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		708.00000	677,000	14.40	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,890</b>
<b>Total £ / R</b>										<b>2,789,287.70</b>	<b>251</b>	<b>40,054</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08420	0.08420			0.00	0	420
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08540			0.00	0	573
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>993</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		142.00000	140,000	19.29	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		422.00000	420,000	19.29	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		21.00000	20,000	23.24	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,301.00000	1,300,000	23.24	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		743.00000	743,000	17.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		23.00000	23,000	17.23	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		416.00000	416,000	18.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		376.00000	376,000	18.40	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		150.00000	149,000	21.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,110.00000	1,109,000	21.36	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		1,083.00000	1,083,000	16.52	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		43.00000	43,000	16.52	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>993</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.33590	9.24740			1,661,790.20	178	19,302
€ / R	On	13/06/2011	Foreign Exchange Future			9.44800	9.35980			141,720.00	15	7,270
€ / R	On	19/09/2011	Foreign Exchange Future			9.57070	9.48190			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.68770	9.59720			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 Future</b>										<b>1,803,510.20</b>	<b>193</b>	<b>28,936</b>	
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		39.00000	52,000	13.91		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		592.00000	516,000	13.91		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		34.00000	45,000	14.09		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		637.00000	559,000	14.09		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		45.00000	60,000	13.73		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		548.00000	474,000	13.73		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		342.00000	281,000	12.84		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		89.00000	117,000	12.84		0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,161.00000	1,074,000	16.06		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		8.00000	10,000	16.06		0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,259.00000	1,172,000	16.42		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		6.00000	8,000	16.42		0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		870.00000	787,000	14.99		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		17.00000	23,000	14.99		0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		68.00000	89,000	13.20		0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		421.00000	353,000	13.20		0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		170.00000	192,000	13.97		0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		610.00000	544,000	13.97		0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		160.00000	180,000	14.15		0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		650.00000	582,000	14.15		0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		182.00000	205,000	13.80		0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		572.00000	507,000	13.80		0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		342.00000	376,000	13.21		0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		510.00000	455,000	13.21		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		326.00000	358,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		544.00000	487,000	13.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		359.00000	394,000	13.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		477.00000	423,000	13.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		417.00000	448,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		620.00000	560,000	13.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		401.00000	431,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		654.00000	593,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		434.00000	466,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		587.00000	528,000	13.38	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>1,803,510.20</b>	<b>193</b>	<b>61,910</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.88530	6.87040			0.00	0	7,693
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.89510	6.88040			0.00	0	805
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.90730	6.89150			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>14,288</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		222.00000	232,000	11.14	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		52.00000	47,000	11.14	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		183.00000	193,000	10.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		63.00000	58,000	10.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		262.00000	274,000	11.60	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		42.00000	39,000	11.60	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		339.00000	348,000	11.85	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		109.00000	103,000	11.85	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	Call		302.00000	311,000	11.57		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		122.00000	116,000	11.57		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		377.00000	387,000	12.14		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		97.00000	92,000	12.14		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		399.00000	409,000	11.76		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		158.00000	152,000	11.76		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		363.00000	373,000	11.53		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		172.00000	166,000	11.53		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		435.00000	446,000	11.99		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		144.00000	139,000	11.99		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>14,288</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			7.00920	7.03320				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			7.08380	7.10710				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		112.00000	101,000	11.04		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		129.00000	142,000	11.04		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		92.00000	83,000	11.29		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		159.00000	174,000	11.29		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		139.00000	122,000	10.80		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		106.00000	113,000	10.80		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		320.00000	303,000	11.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		113.00000	119,000	11.22		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		286.00000	271,000	11.11		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		129.00000	137,000	11.11	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		355.00000	337,000	11.33	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		98.00000	103,000	11.33	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			7.26110	7.20740			0.00	0	190
CHF / R	On	13/06/2011	Foreign Exchange Future			7.36270	7.30860			0.00	0	0
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>190</b>
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		144.00000	166,000	14.32	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		187.00000	155,000	14.32	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		125.00000	145,000	14.53	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		218.00000	184,000	14.53	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		165.00000	195,000	14.50	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		158.00000	134,000	14.50	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		385.00000	419,000	14.67	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		176.00000	156,000	14.67	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		356.00000	388,000	14.69	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		197.00000	175,000	14.69	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		415.00000	451,000	14.65	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		156.00000	138,000	14.65	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>190</b>
RAIN	On	14/03/2011	Foreign Exchange Future			13,644.35000	13,586.59000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,820.75000	13,763.96000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		361.00000	680,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		495.00000	237,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		361.00000	680,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		495.00000	237,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		361.00000	680,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		495.00000	236,000	2.00		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		2,640.00000	3,208,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	1,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		2,640.00000	3,207,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	0,000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		2,640.00000	3,208,000			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	14/03/2011	Foreign Exchange Future			1.05450	1.05400				0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.06940	1.06910				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		251.00000	251,000	14.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		211.00000	206,000	14.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		99.00000	99,000	16.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		559.00000	554,000	16.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		581.00000	584,000	13.00		0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		41.00000	39,000	13.00		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	1.05	Call		472.00000	474,000	13.78		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		281.00000	280,000	13.78		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		272.00000	273,000	14.90		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		581.00000	579,000	14.90		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		802.00000	804,000	13.54		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		111.00000	110,000	13.54		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>124,814,220.20</b>	<b>17,742</b>	<b>434,283</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>206,176</b>
<b>Grand Total:</b>								<b>124,814,220.20</b>	<b>17,742</b>	<b>640,459</b>