



# Currency Derivatives Daily MTM Report

Daily summary for: 29/12/2010

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			6.74290	6.75320			14,369,119.90	2,131	288,057
\$ / R	On	13/06/2011	Foreign Exchange Future			6.82900	6.83910			245,844.00	36	59,514
\$ / R	On	19/09/2011	Foreign Exchange Future			6.92070	6.93050			6,920.70	1	9,785
\$ / R	On	19/12/2011	Foreign Exchange Future			7.00710	7.01780			0.00	0	16
<b>Total \$ / R Future</b>										<b>14,621,884.60</b>	<b>2,168</b>	<b>357,372</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		14.00000	10,000	21.09	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,261.00000	1,267,000	21.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		13.00000	9,000	21.39	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,310.00000	1,316,000	21.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		15.00000	11,000	20.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,212.00000	1,218,000	20.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,754.00000	1,762,000	24.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		7.00000	5,000	24.01	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,747.00000	3,757,000	29.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.22	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		595.00000	600,000	17.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		48.00000	43,000	17.02	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,655.00000	1,663,000	23.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		8.00000	6,000	23.43	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		779.00000	784,000	18.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		32.00000	27,000	18.18	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		826.00000	831,000	18.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		29.00000	24,000	18.47	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		873.00000	879,000	18.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		26.00000	22,000	18.76	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		551.00000	555,000	16.72	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		54.00000	48,000	16.72	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		422.00000	426,000	15.85	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		75.00000	69,000	15.85	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		686.00000	691,000	17.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		39.00000	34,000	17.60	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		464.00000	468,000	16.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		67.00000	61,000	16.14	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		640.00000	645,000	17.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		43.00000	38,000	17.31	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		60.00000	54,000	16.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		507.00000	511,000	16.43	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		232.00000	235,000	14.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		135.00000	128,000	14.39	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		116.00000	111,000	17.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		727.00000	732,000	17.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		109.00000	104,000	17.60	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		770.00000	775,000	17.60	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		123.00000	118,000	17.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		684.00000	689,000	17.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		345.00000	334,000	14.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		206.00000	205,000	14.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		115.00000	109,000	18.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,235.00000	1,238,000	18.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		110.00000	105,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,280.00000	1,284,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		120.00000	114,000	18.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,190.00000	1,193,000	18.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		313.00000	307,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		645.00000	650,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		299.00000	293,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		681.00000	686,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		326.00000	320,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		608.00000	613,000	16.07	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>14,621,884.60</b>	<b>2,168</b>	<b>523,984</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.74290	6.75320			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.82900	6.83910			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		9,441.00000	8,818,000	15.27	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	7.00	Put		34,121.00000	34,528,000	15.27	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	7.05	Call		8,400.00000	7,787,000	15.56	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	7.05	Put		38,080.00000	38,497,000	15.56	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	6.95	Call		10,624.00000	9,993,000	14.98	0.00	0	0
\$ / R MAX	On 14/03/2011	Foreign Exchange Option	6.95	Put		30,304.00000	30,703,000	14.98	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.05	Call		19,813.00000	19,292,000	15.55	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.05	Put		40,903.00000	41,392,000	15.55	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.10	Call		18,463.00000	17,948,000	15.78	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.10	Put		44,553.00000	45,048,000	15.78	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.00	Call		21,276.00000	20,748,000	15.32	0.00	0	0
\$ / R MAX	On 13/06/2011	Foreign Exchange Option	7.00	Put		37,366.00000	37,848,000	15.32	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			10.40200	10.38380			53,726,330.00	5,165	45,186
£ / R	On 13/06/2011	Foreign Exchange Future			10.52570	10.50630			136,834.10	13	2,047
£ / R	On 19/09/2011	Foreign Exchange Future			10.65480	10.63410			0.00	0	2,404
£ / R	On 19/12/2011	Foreign Exchange Future			10.77460	10.75450			0.00	0	0
<b>Total £ / R Future</b>									<b>53,863,164.10</b>	<b>5,178</b>	<b>49,637</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		15.00000	15,000	16.26	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,431.00000	1,413,000	16.26	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		13.00000	13,000	16.39	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,479.00000	1,461,000	16.39	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		16.00000	16,000	16.13	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,382.00000	1,364,000	16.13	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		1,095.00000	1,077,000	15.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		29.00000	29,000	15.34	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,170.00000	2,152,000	18.25	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		4.00000	4,000	18.25	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,626.00000	1,608,000	16.79	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		10.00000	10,000	16.79	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		89.00000	91,000	16.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,433.00000	1,415,000	16.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		85.00000	86,000	16.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,479.00000	1,460,000	16.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		94.00000	95,000	16.35	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,388.00000	1,369,000	16.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		246.00000	250,000	15.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,112.00000	1,095,000	15.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		236.00000	240,000	15.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,152.00000	1,135,000	15.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		256.00000	260,000	15.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		1,072.00000	1,055,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		331.00000	335,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,227.00000	1,210,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		320.00000	325,000	15.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,266.00000	1,250,000	15.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		342.00000	346,000	15.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,188.00000	1,171,000	15.49	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>53,863,164.10</b>	<b>5,178</b>	<b>51,527</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08230	0.08240			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08340	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		131.00000	127,000	19.99	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		591.00000	597,000	19.99	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		28.00000	26,000	23.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,488.00000	1,496,000	23.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		603.00000	594,000	16.82	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		63.00000	64,000	16.82	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		361.00000	355,000	18.99	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		511.00000	515,000	18.99	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		141.00000	137,000	21.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,291.00000	1,297,000	21.97	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		933.00000	923,000	16.76	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		83.00000	83,000	16.76	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			8.85250	8.87450			5,860,355.00	662	18,014
€ / R	On	13/06/2011	Foreign Exchange Future			8.96120	8.98330			35,844.80	4	5,920
€ / R	On	19/09/2011	Foreign Exchange Future			9.07760	9.09880			36,310.40	4	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.18720	9.21030			0.00	0	0
<b>Total € / R Future</b>										<b>5,932,510.20</b>	<b>670</b>	<b>26,298</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		17.00000	16,000	14.44	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		943.00000	964,000	14.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		15.00000	14,000	14.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		991.00000	1,012,000	14.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		20.00000	18,000	14.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		896.00000	916,000	14.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		663.00000	682,000	13.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		37.00000	34,000	13.42	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,530.00000	1,552,000	16.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		4.00000	4,000	16.47	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,630.00000	1,651,000	16.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	3,000	16.81	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,234.00000	1,256,000	15.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		8.00000	8,000	15.46	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		29.00000	26,000	13.76	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		755.00000	774,000	13.76	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		104.00000	101,000	15.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		921.00000	940,000	15.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		98.00000	95,000	15.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		965.00000	984,000	15.35	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		111.00000	107,000	14.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		878.00000	896,000	14.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		222.00000	217,000	14.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		773.00000	789,000	14.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		211.00000	207,000	14.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		812.00000	829,000	14.19	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		233.00000	228,000	13.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		734.00000	750,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		300.00000	286,000	14.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		890.00000	899,000	14.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		289.00000	275,000	14.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		929.00000	938,000	14.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		312.00000	297,000	14.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		852.00000	860,000	14.29	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>5,932,510.20</b>	<b>670</b>	<b>59,272</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77750	6.77630			0.00	0	7,893
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78530	6.78240			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78760	6.78470			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		169.00000	169,000	10.37	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		93.00000	92,000	10.37	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		136.00000	136,000	9.96	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		110.00000	109,000	9.96	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		204.00000	204,000	10.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		78.00000	77,000	10.77	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		279.00000	280,000	11.36	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		147.00000	145,000	11.36	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		246.00000	247,000	11.08	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		164.00000	162,000	11.08	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		314.00000	315,000	11.64		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		132.00000	130,000	11.64		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		332.00000	333,000	11.33		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		197.00000	195,000	11.33		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		299.00000	300,000	11.10		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		214.00000	212,000	11.10		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		366.00000	367,000	11.56		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		181.00000	179,000	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			6.72590	6.74660				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.79560	6.81570				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		31.00000	25,000	10.17		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		334.00000	349,000	10.17		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		25.00000	20,000	10.42		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		378.00000	394,000	10.42		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		38.00000	32,000	9.93		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		291.00000	306,000	9.93		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		166.00000	154,000	10.98		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		250.00000	258,000	10.98		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		149.00000	138,000	11.13		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		283.00000	292,000	11.13		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		186.00000	173,000	10.83		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		220.00000	227,000	10.83	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			7.09360	7.10070			0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.19370	7.20070			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		128.00000	125,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		277.00000	281,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		113.00000	110,000	15.06	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		312.00000	316,000	15.06	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		145.00000	141,000	14.69	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		244.00000	247,000	14.69	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		338.00000	334,000	14.80	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		237.00000	240,000	14.80	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		313.00000	309,000	14.84	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		262.00000	265,000	14.84	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		365.00000	360,000	14.77	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		214.00000	216,000	14.77	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			13,075.17000	13,094.64000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,242.59000	13,262.24000			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		5,054.00000	5,248,000	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		5,054.00000	5,248,000	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		5,054.00000	5,248,000	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		2,378.00000	2,574,000		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		2,378.00000	2,574,000		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		2,378.00000	2,574,000		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			1.01820	1.01920			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.03220	1.03330			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		138.00000	133,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		446.00000	451,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		59.00000	56,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		867.00000	874,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		347.00000	339,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		155.00000	157,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		334.00000	327,000	14.63	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		501.00000	505,000	14.63	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		202.00000	195,000	15.91	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		869.00000	873,000	15.91	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		568.00000	560,000	13.79	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		235.00000	238,000	13.79	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>74,417,558.90</b>	<b>8,016</b>	<b>450,602</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>201,476</b>
<b>Grand Total:</b>							<b>74,417,558.90</b>	<b>8,016</b>	<b>652,078</b>