



# Currency Derivatives Daily MTM Report

Daily summary for: 30/12/2010

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			6.71070	6.74290			53,927,185.20	8,036	287,586
\$ / R	On	13/06/2011	Foreign Exchange Future			6.79740	6.82900			4,404,715.20	648	59,784
\$ / R	On	19/09/2011	Foreign Exchange Future			6.88900	6.92070			186,003.00	27	9,809
\$ / R	On	19/12/2011	Foreign Exchange Future			6.97480	7.00710			0.00	0	16
<b>Total \$ / R Future</b>										<b>58,517,903.40</b>	<b>8,711</b>	<b>357,195</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		10.00000	9,000	21.23	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,267.00000	1,298,000	21.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		9.00000	8,000	21.53	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,316.00000	1,347,000	21.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		11.00000	10,000	20.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,218.00000	1,249,000	20.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,762.00000	1,793,000	24.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		5.00000	4,000	24.18	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,757.00000	3,789,000	29.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.39	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		600.00000	627,000	17.11	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	7.30	Call		43.00000	38,000	17.11	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,663.00000	1,694,000	23.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		6.00000	5,000	23.59	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		784.00000	813,000	18.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		27.00000	24,000	18.29	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		831.00000	860,000	18.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		24.00000	21,000	18.58	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		879.00000	908,000	18.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		22.00000	19,000	18.88	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		555.00000	581,000	16.81	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		48.00000	42,000	16.81	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		426.00000	450,000	15.93	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		69.00000	61,000	15.93	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		691.00000	719,000	17.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		34.00000	30,000	17.70	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		468.00000	493,000	16.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		61.00000	54,000	16.22	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		645.00000	672,000	17.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		38.00000	33,000	17.40	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		54.00000	48,000	16.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		511.00000	537,000	16.52	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		235.00000	254,000	14.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		128.00000	115,000	14.46	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		111.00000	105,000	17.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		732.00000	758,000	17.51	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		104.00000	98,000	17.75	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		775.00000	801,000	17.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		118.00000	112,000	17.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		689.00000	715,000	17.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		334.00000	316,000	14.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		205.00000	219,000	14.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		109.00000	106,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,238.00000	1,267,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		105.00000	101,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,284.00000	1,312,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		114.00000	110,000	18.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,193.00000	1,221,000	18.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		307.00000	295,000	16.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		650.00000	670,000	16.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		293.00000	283,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		686.00000	708,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		320.00000	309,000	16.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		613.00000	634,000	16.17	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>58,517,903.40</b>	<b>8,711</b>	<b>523,807</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.71070	6.74290			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.79740	6.82900			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		8,818.00000	7,840,000	15.34	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		34,528.00000	36,770,000	15.34	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		7,787.00000	6,908,000	15.63	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		38,497.00000	40,838,000	15.63	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		9,993.00000	8,905,000	15.05	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		30,703.00000	32,835,000	15.05	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Call		19,292.00000	18,141,000	15.65	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		41,392.00000	43,401,000	15.65	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		17,948.00000	16,878,000	15.88	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		45,048.00000	47,138,000	15.88	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		20,748.00000	19,512,000	15.41	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		37,848.00000	39,772,000	15.41	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			10.36460	10.40200			1,969,274.00	190	45,311
£ / R On 13/06/2011 Foreign Exchange Future			10.48860	10.52570			545,407.20	52	2,059
£ / R On 19/09/2011 Foreign Exchange Future			10.61690	10.65480			21,233.80	2	2,406
£ / R On 19/12/2011 Foreign Exchange Future			10.73560	10.77460			0.00	0	0
<b>Total £ / R Future</b>							<b>2,535,915.00</b>	<b>244</b>	<b>49,776</b>
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		15.00000	13,000	16.39	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		1,413.00000	1,448,000	16.39	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		13.00000	12,000	16.53	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		1,461.00000	1,497,000	16.53	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		16.00000	14,000	16.26	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		1,364.00000	1,399,000	16.26	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		1,077.00000	1,111,000	15.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		29.00000	26,000	15.48	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		2,152.00000	2,188,000	18.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		4.00000	3,000	18.39	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,608.00000	1,644,000	16.92	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		10.00000	9,000	16.92	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		91.00000	85,000	16.49	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,415.00000	1,446,000	16.49	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		86.00000	80,000	16.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,460.00000	1,491,000	16.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		95.00000	89,000	16.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,369.00000	1,400,000	16.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		250.00000	239,000	15.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,095.00000	1,122,000	15.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		240.00000	230,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		1,135.00000	1,163,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		260.00000	249,000	15.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		1,055.00000	1,082,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		335.00000	323,000	15.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,210.00000	1,237,000	15.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		325.00000	313,000	15.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,250.00000	1,277,000	15.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		346.00000	333,000	15.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,171.00000	1,197,000	15.52	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>2,535,915.00</b>	<b>244</b>	<b>51,666</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08210	0.08230			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08330	0.08340			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		127.00000	118,000	19.90	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		597.00000	608,000	19.90	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		26.00000	24,000	23.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,496.00000	1,514,000	23.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		594.00000	576,000	16.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		64.00000	66,000	16.81	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		355.00000	347,000	18.94	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		515.00000	517,000	18.94	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		137.00000	133,000	21.91	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,297.00000	1,303,000	21.91	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		923.00000	914,000	16.73	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		83.00000	84,000	16.73	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			8.92620	8.85250			892,620.00	100	18,014
€ / R	On	13/06/2011	Foreign Exchange Future			9.03770	8.96120			0.00	0	5,920
€ / R	On	19/09/2011	Foreign Exchange Future			9.15530	9.07760			0.00	0	2,364
€ / R	On	19/12/2011	Foreign Exchange Future			9.26580	9.18720			0.00	0	0
<b>Total € / R Future</b>										<b>892,620.00</b>	<b>100</b>	<b>26,298</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		16.00000	19,000	14.16	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		964.00000	893,000	14.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		14.00000	17,000	14.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		1,012.00000	941,000	14.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		18.00000	21,000	13.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		916.00000	845,000	13.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		682.00000	615,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		34.00000	41,000	13.15	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,552.00000	1,479,000	16.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		4.00000	5,000	16.17	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,651.00000	1,578,000	16.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	4,000	16.51	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		1,256.00000	1,183,000	15.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		8.00000	9,000	15.16	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		26.00000	32,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		774.00000	706,000	13.49	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		101.00000	111,000	14.84	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		940.00000	873,000	14.84	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		95.00000	104,000	15.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		984.00000	916,000	15.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		107.00000	117,000	14.66	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		896.00000	829,000	14.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		217.00000	236,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		789.00000	731,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		207.00000	224,000	13.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		829.00000	769,000	13.94	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		228.00000	247,000	13.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		750.00000	692,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		286.00000	307,000	14.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		899.00000	841,000	14.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		275.00000	295,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		938.00000	879,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		297.00000	319,000	14.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		860.00000	803,000	14.10	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>892,620.00</b>	<b>100</b>	<b>59,272</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.74810	6.77750			0.00	0	7,893
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.75510	6.78530			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.75870	6.78760			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	150,000	10.34	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		92.00000	102,000	10.34	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		136.00000	119,000	9.94	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		109.00000	121,000	9.94	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		204.00000	184,000	10.74	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		77.00000	86,000	10.74	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		280.00000	261,000	11.35	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		145.00000	156,000	11.35	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		247.00000	229,000	11.08	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		162.00000	174,000	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		315.00000	295,000	11.63	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		130.00000	140,000	11.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		333.00000	315,000	11.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		195.00000	206,000	11.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		300.00000	284,000	11.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		212.00000	225,000	11.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		367.00000	348,000	11.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		179.00000	189,000	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			6.70250	6.72590			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.77260	6.79560			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		25.00000	22,000	10.32	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		349.00000	370,000	10.32	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		20.00000	18,000	10.56	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		394.00000	416,000	10.56	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		32.00000	28,000	10.07	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		306.00000	326,000	10.07	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		154.00000	147,000	11.16	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		258.00000	274,000	11.16	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		138.00000	131,000	11.31	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		292.00000	308,000	11.31	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		173.00000	165,000	11.02	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	242,000	11.02		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			7.15000	7.09360				0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.25100	7.19370				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		125.00000	145,000	14.79		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		281.00000	245,000	14.79		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		110.00000	128,000	14.98		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		316.00000	278,000	14.98		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		141.00000	164,000	14.60		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		247.00000	214,000	14.60		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		334.00000	365,000	14.70		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		240.00000	214,000	14.70		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		309.00000	338,000	14.73		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		265.00000	237,000	14.73		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		360.00000	393,000	14.67		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		216.00000	192,000	14.67		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			13,096.59000	13,075.17000				0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,269.70000	13,242.59000				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		5,248.00000	5,034,000	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		5,248.00000	5,034,000	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		5,248.00000	5,034,000	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		2,574.00000	2,303,000		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		2,574.00000	2,303,000		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		2,574.00000	2,303,000		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			1.01640	1.01820			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.03100	1.03220			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		133.00000	126,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		451.00000	462,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		56.00000	53,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		874.00000	889,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		339.00000	326,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		157.00000	162,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		327.00000	321,000	14.65	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		505.00000	511,000	14.65	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		195.00000	192,000	15.98		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		873.00000	882,000	15.98		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		560.00000	549,000	13.74		0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		238.00000	239,000	13.74		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>61,946,438.40</b>	<b>9,055</b>	<b>450,564</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>201,476</b>
<b>Grand Total:</b>								<b>61,946,438.40</b>	<b>9,055</b>	<b>652,040</b>