



# Currency Derivatives Daily MTM Report

Daily summary for: 14/12/2010

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			6.91550	6.92010			142,839,652.50	20,655	272,465
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00300	7.00750			128,939,236.00	18,412	56,043
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09590	7.10050			2,050,715.10	289	9,719
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18360	7.19050			0.00	0	16
<b>Total \$ / R Future</b>										<b>273,829,603.60</b>	<b>39,356</b>	<b>338,243</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		30.00000	28,000	20.95	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,110.00000	1,113,000	20.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		28.00000	26,000	21.26	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,158.00000	1,161,000	21.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		32.00000	30,000	20.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,062.00000	1,065,000	20.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,597.00000	1,600,000	23.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		17.00000	15,000	23.99	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,580.00000	3,585,000	27.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	27.45	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		474.00000	476,000	16.71	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		94.00000	91,000	16.71	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,499.00000	1,502,000	23.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		19.00000	17,000	23.38	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		645.00000	648,000	17.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		65.00000	63,000	17.92	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		690.00000	693,000	18.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		60.00000	58,000	18.22	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		735.00000	738,000	18.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		55.00000	53,000	18.53	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		433.00000	435,000	16.41	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		103.00000	100,000	16.41	300,000.00	3,000	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		318.00000	320,000	15.50	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		138.00000	135,000	15.50	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		558.00000	561,000	17.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		78.00000	76,000	17.32	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		355.00000	357,000	15.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		125.00000	122,000	15.80	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		515.00000	518,000	17.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		85.00000	83,000	17.01	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		113.00000	111,000	16.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		393.00000	396,000	16.10	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		0.00000	166,000	14.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		0.00000	231,000	14.41	693,000.00	3,000	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		164.00000	162,000	16.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		607.00000	609,000	16.76	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		154.00000	152,000	16.98	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		647.00000	649,000	16.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		175.00000	173,000	16.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		568.00000	570,000	16.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		470.00000	467,000	15.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		163.00000	164,000	15.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		148.00000	146,000	18.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,098.00000	1,100,000	18.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		142.00000	140,000	18.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,142.00000	1,144,000	18.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		155.00000	153,000	18.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,055.00000	1,057,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		388.00000	383,000	15.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		548.00000	549,000	15.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		372.00000	367,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		582.00000	583,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		404.00000	400,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		514.00000	516,000	15.67	0.00	0	0
<b>Total \$ / R Option</b>										<b>993,000.00</b>	<b>6,000</b>	<b>166,612</b>
<b>Total \$ / R</b>										<b>274,822,603.60</b>	<b>45,356</b>	<b>504,855</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.91550	6.92010			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.00300	7.00750			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		16,838.00000	16,568,000	14.89	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		24,828.00000	25,018,000	14.89	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		15,230.00000	14,966,000	15.19	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		28,220.00000	28,416,000	15.19	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		18,624.00000	18,349,000	14.59	0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		21,614.00000	21,799,000	14.59	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		27,610.00000	27,342,000	15.02	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		31,860.00000	32,042,000	15.02	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		25,825.00000	25,566,000	15.24	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		35,075.00000	35,266,000	15.24	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		29,527.00000	29,250,000	14.80	0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		28,777.00000	28,950,000	14.80	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			10.89250	10.89850			2,951,867.50	271	34,900
£ / R	On 13/06/2011	Foreign Exchange Future			11.01990	11.02610			0.00	0	1,889
£ / R	On 19/09/2011	Foreign Exchange Future			11.15320	11.16100			0.00	0	2,355
£ / R	On 19/12/2011	Foreign Exchange Future			11.27650	11.28930			0.00	0	0
<b>Total £ / R Future</b>									<b>2,951,867.50</b>	<b>271</b>	<b>39,144</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		66.00000	62,000	15.09	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		968.00000	970,000	15.09	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		60.00000	57,000	15.20	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,012.00000	1,015,000	15.20	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		71.00000	68,000	14.99	0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		923.00000	926,000	14.99	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		670.00000	672,000	14.37	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		118.00000	114,000	14.37	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,671.00000	1,675,000	16.64	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		19.00000	17,000	16.64	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,149.00000	1,152,000	15.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		47.00000	44,000	15.51	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		190.00000	191,000	15.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,014.00000	1,021,000	15.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		181.00000	182,000	15.68	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,055.00000	1,062,000	15.68	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		200.00000	200,000	15.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		974.00000	980,000	15.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		421.00000	420,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		760.00000	767,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		405.00000	404,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		794.00000	801,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		437.00000	436,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		726.00000	733,000	14.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		519.00000	518,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		880.00000	892,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		504.00000	502,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		915.00000	926,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		536.00000	534,000	14.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		847.00000	858,000	14.89	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>2,951,867.50</b>	<b>271</b>	<b>41,034</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08290	0.08270			5,803.00	70	751
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08410	0.08380			0.00	0	0
<b>Total ¥ / R Future</b>										<b>5,803.00</b>	<b>70</b>	<b>751</b>
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		171.00000	176,000	20.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		601.00000	586,000	20.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		44.00000	46,000	23.85	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,474.00000	1,456,000	23.85	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		649.00000	664,000	17.32	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		79.00000	74,000	17.32	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		408.00000	422,000	19.61	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		528.00000	512,000	19.61	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		169.00000	175,000	22.28	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,289.00000	1,265,000	22.28	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		982.00000	1,006,000	17.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		102.00000	96,000	17.71	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>5,803.00</b>	<b>70</b>	<b>751</b>
€ / R	On	14/03/2011	Foreign Exchange Future			9.25610	9.21270			518,341.60	56	18,460
€ / R	On	13/06/2011	Foreign Exchange Future			9.36790	9.32300			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.48560	9.43920			0.00	0	2,300
€ / R	On	19/12/2011	Foreign Exchange Future			9.59670	9.55250			0.00	0	0
<b>Total € / R Future</b>										<b>518,341.60</b>	<b>56</b>	<b>26,580</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		74.00000	80,000	14.22	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	9.80	Put		661.00000	624,000	14.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		68.00000	73,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		705.00000	667,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		81.00000	87,000	14.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		618.00000	581,000	14.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		415.00000	382,000	12.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		128.00000	138,000	12.97	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,215.00000	1,174,000	16.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		28.00000	30,000	16.73	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,311.00000	1,270,000	17.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		24.00000	26,000	17.15	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		932.00000	892,000	15.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		45.00000	48,000	15.48	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		107.00000	115,000	13.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		494.00000	459,000	13.39	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		185.00000	201,000	14.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		662.00000	633,000	14.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		175.00000	190,000	14.22	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		702.00000	672,000	14.22	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		196.00000	213,000	13.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		623.00000	595,000	13.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		346.00000	367,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		557.00000	531,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		330.00000	351,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		591.00000	565,000	13.45	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		362.00000	384,000	13.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		523.00000	498,000	13.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		422.00000	442,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		670.00000	645,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		406.00000	426,000	13.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		704.00000	679,000	13.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		438.00000	459,000	13.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		636.00000	612,000	13.71	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>518,341.60</b>	<b>56</b>	<b>59,554</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.82220	6.79230			170,555.00	25	9,081
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.82800	6.79780			0.00	0	915
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.83070	6.79980			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>170,555.00</b>	<b>25</b>	<b>15,786</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		199.00000	216,000	11.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		107.00000	94,000	11.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		166.00000	182,000	10.63	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		124.00000	110,000	10.63	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		234.00000	253,000	11.37	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		92.00000	81,000	11.37	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		297.00000	316,000	11.37	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		149.00000	138,000	11.37	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		264.00000	281,000	11.09	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		166.00000	153,000	11.09	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		333.00000	352,000	11.65	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		135.00000	124,000	11.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		350.00000	374,000	11.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		200.00000	193,000	11.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		317.00000	341,000	11.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		217.00000	210,000	11.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		385.00000	408,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		185.00000	177,000	11.87	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>170,555.00</b>	<b>25</b>	<b>15,786</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			6.83280	6.86880			0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.90330	6.93880			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		72.00000	63,000	10.66	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		253.00000	280,000	10.66	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		60.00000	53,000	10.87	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		291.00000	320,000	10.87	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		85.00000	75,000	10.45	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		216.00000	242,000	10.45	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		242.00000	221,000	11.29	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		203.00000	218,000	11.29	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		216.00000	200,000	11.45	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		227.00000	247,000	11.45	0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		270.00000	247,000	11.37	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		181.00000	194,000	11.37		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			7.19380	7.11710				0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.29420	7.21560				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		152.00000	185,000	14.83		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		285.00000	241,000	14.83		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		136.00000	166,000	14.99		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		319.00000	272,000	14.99		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		170.00000	206,000	14.66		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		253.00000	212,000	14.66		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		358.00000	407,000	14.84		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		242.00000	213,000	14.84		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		332.00000	379,000	14.88		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		266.00000	235,000	14.88		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		385.00000	436,000	14.80		0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		219.00000	192,000	14.80		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			13,494.36000	13,463.60000				0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,671.53000	13,638.76000				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		111.00000	166,000	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		1,475.00000	1,222,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		111.00000	166,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		1,475.00000	1,223,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		111.00000	166,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1,475.00000	1,222,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,388.00000	1,715,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		1,388.00000	1,715,000		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		1,388.00000	1,715,000		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			1.03960	1.03870			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05530	1.05470			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		238.00000	241,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		351.00000	345,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		118.00000	119,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		731.00000	723,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		501.00000	507,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		114.00000	111,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		451.00000	454,000	14.46	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		404.00000	401,000	14.46	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		279.00000	281,000	15.57	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		732.00000	728,000	15.57	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		737.00000	742,000	14.09	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		190.00000	189,000	14.09	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>277,476,170.70</b>	<b>39,778</b>	<b>422,460</b>
<b>Total Options</b>							<b>993,000.00</b>	<b>6,000</b>	<b>201,476</b>
<b>Grand Total:</b>							<b>278,469,170.70</b>	<b>45,778</b>	<b>623,936</b>