



# Currency Derivatives Daily MTM Report

Daily summary for: 17/12/2010

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			6.93720	6.89800			353,797.20	51	273,135
\$ / R	On	13/06/2011	Foreign Exchange Future			7.02420	6.98430			41,126,691.00	5,855	58,319
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11730	7.07730			0.00	0	9,719
\$ / R	On	19/12/2011	Foreign Exchange Future			7.20580	7.16550			0.00	0	16
<b>Total \$ / R Future</b>										<b>41,480,488.20</b>	<b>5,906</b>	<b>341,189</b>
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		26.00000	26,000	20.52	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,128.00000	1,089,000	20.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		25.00000	24,000	20.82	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,177.00000	1,137,000	20.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		28.00000	28,000	20.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,080.00000	1,041,000	20.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,616.00000	1,576,000	23.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		14.00000	13,000	23.49	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,602.00000	3,563,000	27.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	27.52	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		488.00000	453,000	16.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		86.00000	90,000	16.37	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,518.00000	1,478,000	22.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		16.00000	15,000	22.90	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		661.00000	624,000	17.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		59.00000	61,000	17.55	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		706.00000	668,000	17.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		54.00000	55,000	17.85	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		751.00000	714,000	18.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		49.00000	51,000	18.15	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		446.00000	413,000	16.07	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		94.00000	100,000	16.07	0.00	0	10,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		329.00000	299,000	15.18	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		127.00000	136,000	15.18	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		573.00000	537,000	16.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		71.00000	74,000	16.96	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		367.00000	336,000	15.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		115.00000	123,000	15.48	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		530.00000	495,000	16.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		78.00000	82,000	16.66	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		104.00000	111,000	15.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		406.00000	374,000	15.77	0.00	0	2,571
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Put		171.00000	154,000	14.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	6.85	Call		219.00000	241,000	14.47	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		156.00000	163,000	16.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		622.00000	589,000	16.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		147.00000	153,000	16.80	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		663.00000	629,000	16.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		166.00000	174,000	16.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		582.00000	550,000	16.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		452.00000	476,000	14.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		168.00000	152,000	14.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		143.00000	147,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,116.00000	1,080,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		137.00000	141,000	18.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,160.00000	1,124,000	18.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		149.00000	154,000	17.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,072.00000	1,037,000	17.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		375.00000	389,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		560.00000	533,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		360.00000	373,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		595.00000	567,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		392.00000	406,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		527.00000	500,000	15.58	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>41,480,488.20</b>	<b>5,906</b>	<b>507,801</b>
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.93720	6.89800			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.02420	6.98430			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		15,657.00000	16,811,000	14.59	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		25,857.00000	23,091,000	14.59		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		14,121.00000	15,125,000	14.88		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		29,321.00000	26,405,000	14.88		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		17,369.00000	18,687,000	14.29		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		22,569.00000	19,967,000	14.29		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Call		26,351.00000	27,841,000	14.86		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.05	Put		32,921.00000	30,421,000	14.86		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Call		24,629.00000	26,004,000	15.07		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.10	Put		36,199.00000	33,584,000	15.07		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Call		28,204.00000	29,815,000	14.64		0.00	0	0
\$ / R MAXOn	13/06/2011	Foreign Exchange Option	7.00	Put		29,774.00000	27,395,000	14.64		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				10.75950	10.77310			5,702,535.00	530	36,643
£ / R	On 13/06/2011	Foreign Exchange Future				10.88390	10.89850			87,071.20	8	2,005
£ / R	On 19/09/2011	Foreign Exchange Future				11.01190	11.03160			0.00	0	2,355
£ / R	On 19/12/2011	Foreign Exchange Future				11.13570	11.15500			0.00	0	0
<b>Total £ / R Future</b>										<b>5,789,606.20</b>	<b>538</b>	<b>41,003</b>
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		48.00000	44,000	15.34		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		1,075.00000	1,085,000	15.34		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		44.00000	40,000	15.45		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		1,121.00000	1,131,000	15.45		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Call		52.00000	48,000	15.23		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.75	Put		1,029.00000	1,039,000	15.23		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		766.00000	774,000	14.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		89.00000	83,000	14.57	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,790.00000	1,803,000	16.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		13.00000	12,000	16.98	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,260.00000	1,272,000	15.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		33.00000	31,000	15.78	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		164.00000	155,000	15.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		1,116.00000	1,121,000	15.66	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		157.00000	148,000	15.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,159.00000	1,164,000	15.77	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		172.00000	163,000	15.56	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		1,074.00000	1,079,000	15.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		375.00000	368,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		843.00000	856,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		361.00000	354,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		879.00000	892,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		390.00000	382,000	14.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		808.00000	820,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		472.00000	457,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		967.00000	971,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		457.00000	443,000	15.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		1,002.00000	1,007,000	15.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		486.00000	471,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		931.00000	935,000	14.94	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>5,789,606.20</b>	<b>538</b>	<b>42,893</b>
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08260	0.08230			0.00	0	731
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08380	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		157.00000	162,000	20.46	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		627.00000	602,000	20.46	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		40.00000	40,000	23.94	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,510.00000	1,480,000	23.94	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		616.00000	637,000	17.32	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		86.00000	77,000	17.32	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		394.00000	404,000	19.65	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		544.00000	524,000	19.65	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		162.00000	166,000	22.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,312.00000	1,286,000	22.34	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		956.00000	979,000	17.70	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		106.00000	99,000	17.70	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			9.17200	9.20870			3,577,080.00	390	18,485
€ / R	On	13/06/2011	Foreign Exchange Future			9.28140	9.31920			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.39750	9.43750			0.00	0	2,300
€ / R	On	19/12/2011	Foreign Exchange Future			9.50720	9.54830			0.00	0	0
<b>Total € / R Future</b>										<b>3,577,080.00</b>	<b>390</b>	<b>26,605</b>
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		70.00000	63,000	14.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		661.00000	691,000	14.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		64.00000	58,000	14.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		705.00000	736,000	14.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		76.00000	69,000	14.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		617.00000	647,000	14.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		413.00000	439,000	13.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		122.00000	111,000	13.24	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,217.00000	1,251,000	17.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		26.00000	23,000	17.06	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,313.00000	1,348,000	17.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		22.00000	20,000	17.48	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		932.00000	965,000	15.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		41.00000	37,000	15.78	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		101.00000	92,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		492.00000	520,000	13.66	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		186.00000	172,000	14.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		667.00000	691,000	14.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		176.00000	162,000	14.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		707.00000	731,000	14.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		197.00000	182,000	13.96	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		628.00000	651,000	13.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		343.00000	329,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		556.00000	582,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		327.00000	314,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		590.00000	617,000	13.56	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		359.00000	344,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		522.00000	547,000	13.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		423.00000	403,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		675.00000	696,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		407.00000	388,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		709.00000	731,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		439.00000	419,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		641.00000	662,000	13.80	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>3,577,080.00</b>	<b>390</b>	<b>59,579</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77250	6.77990			7,795,147.50	1,151	10,180
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.77780	6.78470			0.00	0	925
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78120	6.78870			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>7,795,147.50</b>	<b>1,151</b>	<b>16,895</b>
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		184.00000	178,000	10.60	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		104.00000	106,000	10.60	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		152.00000	146,000	10.22	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		122.00000	124,000	10.22	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		219.00000	213,000	10.98	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		89.00000	91,000	10.98	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		288.00000	277,000	11.08	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		153.00000	149,000	11.08	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		255.00000	244,000	10.79	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		170.00000	166,000	10.79	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		323.00000	312,000	11.37		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		138.00000	134,000	11.37		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		343.00000	338,000	11.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		204.00000	207,000	11.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		310.00000	306,000	11.25		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		221.00000	225,000	11.25		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		377.00000	371,000	11.68		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		188.00000	190,000	11.68		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>7,795,147.50</b>	<b>1,151</b>	<b>16,895</b>
CAD/ R On 14/03/2011 Foreign Exchange Future			6.85720	6.86210				0.00	0	1,791
CAD/ R On 13/06/2011 Foreign Exchange Future			6.92680	6.93150				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		68.00000	65,000	10.38		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		256.00000	258,000	10.38		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		57.00000	54,000	10.59		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		295.00000	297,000	10.59		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		81.00000	78,000	10.17		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		219.00000	221,000	10.17		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		236.00000	228,000	11.15		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		205.00000	201,000	11.15		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		211.00000	207,000	11.30		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		230.00000	230,000	11.30		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		264.00000	256,000	11.24		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		183.00000	179,000	11.24	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			7.18600	7.20490			0.00	0	40
CHF / R On 13/06/2011 Foreign Exchange Future			7.28550	7.30470			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		187.00000	177,000	14.77	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		232.00000	241,000	14.77	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		168.00000	159,000	14.94	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		263.00000	273,000	14.94	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		209.00000	198,000	14.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		204.00000	212,000	14.60	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		412.00000	398,000	14.80	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		207.00000	213,000	14.80	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		384.00000	371,000	14.84	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		229.00000	236,000	14.84	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		441.00000	427,000	14.76	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		186.00000	192,000	14.76	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			13,441.61000	13,429.83000			0.00	0	0
RAIN On 13/06/2011 Foreign Exchange Future			13,617.19000	13,605.96000			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		64.00000	74,000	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		1,766.00000	1,658,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		64.00000	74,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		1,766.00000	1,658,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		64.00000	74,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1,766.00000	1,658,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,060.00000	1,172,000		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		1,060.00000	1,172,000		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		1,060.00000	1,172,000		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			1.04310	1.03730			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05890	1.05310			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		249.00000	252,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		376.00000	321,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		128.00000	124,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		755.00000	693,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		506.00000	529,000	13.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		133.00000	98,000	13.00	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		443.00000	470,000	14.45	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		412.00000	381,000	14.45	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		275.00000	291,000	15.59	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		744.00000	702,000	15.59	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		722.00000	762,000	13.99	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		191.00000	173,000	13.99	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>58,642,321.90</b>	<b>7,985</b>	<b>428,379</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>201,476</b>
<b>Grand Total:</b>							<b>58,642,321.90</b>	<b>7,985</b>	<b>629,855</b>