



Currency Derivatives Daily MTM Report

Daily summary for: 24/11/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.07240	7.10060			290,032,051.60	41,009	262,531
\$ / R	On	14/03/2011	Foreign Exchange Future			7.16540	7.19580			55,058,933.60	7,684	70,293
\$ / R	On	13/06/2011	Foreign Exchange Future			7.25510	7.28500			16,033,771.00	2,210	18,349
\$ / R	On	19/09/2011	Foreign Exchange Future			7.35200	7.38310			2,117,376.00	288	0
Total \$ / R Future										363,242,132.20	51,191	351,173
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,849.00000	8,878,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,849.00000	6,878,000	43.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	38.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,849.00000	4,878,000	38.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	31.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,849.00000	2,878,000	31.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1.00000	1,000	20.35	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		850.00000	879,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		192.00000	170,000	15.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		41.00000	48,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,151.00000	1,122,000	19.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	19.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,151.00000	2,122,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,151.00000	3,122,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,449.00000	1,478,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,899.00000	8,928,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,899.00000	6,928,000	43.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	38.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,899.00000	4,928,000	38.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	31.95	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,899.00000	2,928,000	31.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		155.00000	136,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		54.00000	64,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,101.00000	1,072,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,101.00000	2,072,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,101.00000	3,072,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	16.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,949.00000	8,978,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,949.00000	6,978,000	43.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	39.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,949.00000	4,978,000	39.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	32.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,949.00000	2,978,000	32.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	0,000	21.07	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		950.00000	978,000	21.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		123.00000	105,000	14.56	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		72.00000	83,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,051.00000	1,022,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,051.00000	2,022,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,051.00000	3,022,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,999.00000	9,028,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,999.00000	7,028,000	43.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,999.00000	5,028,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	32.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,999.00000	3,028,000	32.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		999.00000	1,028,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		94.00000	79,000	14.26	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		93.00000	107,000	14.26	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,001.00000	972,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,001.00000	1,972,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,001.00000	2,972,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.71	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		900.00000	929,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,049.00000	9,078,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,049.00000	7,078,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	39.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,049.00000	5,078,000	39.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	32.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,049.00000	3,078,000	32.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	21.79	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,049.00000	1,078,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		74.00000	61,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		123.00000	139,000	14.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		951.00000	922,000	19.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	19.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,951.00000	1,922,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,951.00000	2,922,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,099.00000	9,128,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,099.00000	7,128,000	43.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	39.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,099.00000	5,128,000	39.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	32.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,099.00000	3,128,000	32.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,099.00000	1,128,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		57.00000	46,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		156.00000	174,000	14.98	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		901.00000	873,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	1,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,901.00000	1,872,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,901.00000	2,872,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,149.00000	9,178,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,149.00000	7,178,000	43.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	39.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,149.00000	5,178,000	39.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	32.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,149.00000	3,178,000	32.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	22.51	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,149.00000	1,178,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		44.00000	35,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		193.00000	213,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		851.00000	823,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		0.00000	1,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,851.00000	1,822,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,851.00000	2,822,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,349.00000	9,378,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	43.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,349.00000	7,378,000	43.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,349.00000	5,378,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	33.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,349.00000	3,378,000	33.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	23.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,349.00000	1,378,000	23.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		15.00000	11,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		364.00000	389,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		652.00000	624,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		1.00000	2,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,651.00000	1,622,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,651.00000	2,622,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,299.00000	9,328,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,299.00000	7,328,000	43.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	40.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,299.00000	5,328,000	40.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	33.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,299.00000	3,328,000	33.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,299.00000	1,328,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		19.00000	15,000	16.41	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		318.00000	343,000	16.41	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		701.00000	673,000	18.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		0.00000	1,000	18.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,701.00000	1,672,000	17.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,701.00000	2,672,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	25.02	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,499.00000	1,528,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,399.00000	9,428,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	43.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,399.00000	7,428,000	43.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	40.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,399.00000	5,428,000	40.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	33.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,399.00000	3,428,000	33.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,399.00000	1,428,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		11.00000	8,000	17.13	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		410.00000	436,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		602.00000	574,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		1.00000	2,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,601.00000	1,572,000	17.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	17.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,601.00000	2,572,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,199.00000	1,228,000	22.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,749.00000	8,778,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,749.00000	6,778,000	43.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	38.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,749.00000	4,778,000	38.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	31.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,749.00000	2,778,000	31.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2.00000	1,000	19.64	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		751.00000	779,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		273.00000	248,000	15.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		22.00000	26,000	15.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,251.00000	1,222,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,251.00000	2,222,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,251.00000	3,222,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,799.00000	8,828,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,799.00000	6,828,000	43.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	38.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,799.00000	4,828,000	38.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	31.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,799.00000	2,828,000	31.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1.00000	1,000	20.00	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		800.00000	829,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		231.00000	208,000	15.45	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		30.00000	36,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,201.00000	1,172,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,201.00000	2,172,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,201.00000	3,172,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,199.00000	9,228,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,199.00000	7,228,000	43.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	39.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,199.00000	5,228,000	39.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	33.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,199.00000	3,228,000	33.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		34.00000	27,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		233.00000	255,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		801.00000	773,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		0.00000	1,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,801.00000	1,772,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	17.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,801.00000	2,772,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,249.00000	9,278,000	43.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,249.00000	7,278,000	43.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	40.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,249.00000	5,278,000	40.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	33.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,249.00000	3,278,000	33.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,249.00000	1,278,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		26.00000	20,000	16.05	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		275.00000	298,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		751.00000	723,000	18.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		0.00000	1,000	18.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,751.00000	1,722,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,751.00000	2,722,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	43.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,949.00000	7,978,000	43.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	42.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,949.00000	5,978,000	42.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	35.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,949.00000	3,978,000	35.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	28.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,949.00000	1,978,000	28.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,051.00000	4,022,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,999.00000	2,028,000	28.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	28.60	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	30.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,399.00000	2,428,000	30.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,099.00000	2,128,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,449.00000	2,478,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		2.00000	1,000	19.28	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		701.00000	729,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,799.00000	1,828,000	27.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	27.17	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		505.00000	533,000	17.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		6.00000	5,000	17.84	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,699.00000	1,728,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.45	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		4.00000	3,000	18.56	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		603.00000	631,000	18.56	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,899.00000	1,928,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	27.89	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		457.00000	484,000	17.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		8.00000	6,000	17.49	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		58.00000	54,000	18.47	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		862.00000	889,000	18.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		54.00000	50,000	18.69	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		908.00000	935,000	18.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		63.00000	59,000	18.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		817.00000	844,000	18.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,332.00000	1,361,000	20.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		28.00000	26,000	20.72	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,305.00000	3,336,000	25.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.07	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		298.00000	316,000	15.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		194.00000	181,000	15.32	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,236.00000	1,265,000	20.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		32.00000	30,000	20.27	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		440.00000	461,000	16.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		136.00000	126,000	16.22	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		479.00000	501,000	16.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		125.00000	116,000	16.44	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		518.00000	541,000	16.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		114.00000	106,000	16.67	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		266.00000	283,000	15.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		212.00000	198,000	15.09	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		189.00000	199,000	14.69	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	7.10	Call		285.00000	264,000	14.69	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		367.00000	386,000	15.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		163.00000	151,000	15.77	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		212.00000	222,000	14.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		258.00000	237,000	14.64	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		0.00000	351,000	15.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		0.00000	166,000	15.54	66,400.00	400	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		264.00000	252,000	15.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		429.00000	447,000	15.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		249.00000	237,000	15.86	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		464.00000	482,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		281.00000	269,000	15.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		396.00000	414,000	15.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		687.00000	663,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		102.00000	108,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		215.00000	208,000	17.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		882.00000	906,000	17.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		206.00000	199,000	17.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		923.00000	947,000	17.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		225.00000	218,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		842.00000	866,000	17.09	0.00	0	0
Total \$ / R Option										66,400.00	400	486,663
Total \$ / R										363,308,532.20	51,591	837,836
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			7.07240	7.10060			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.16540	7.19580			0.00	0	20

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future							0.00	0	20
\$ / R MAXOn 13/12/2010 Foreign Exchange Option	7.00	Call		15,540.00000	13,566,000	14.85	0.00	0	0
\$ / R MAXOn 13/12/2010 Foreign Exchange Option	7.00	Put		5,480.00000	6,326,000	14.85	0.00	0	0
\$ / R MAXOn 13/12/2010 Foreign Exchange Option	7.05	Call		12,265.00000	10,517,000	14.56	0.00	0	0
\$ / R MAXOn 13/12/2010 Foreign Exchange Option	7.05	Put		7,205.00000	8,277,000	14.56	0.00	0	0
\$ / R MAXOn 13/12/2010 Foreign Exchange Option	6.95	Call		19,164.00000	16,994,000	15.15	0.00	0	0
\$ / R MAXOn 13/12/2010 Foreign Exchange Option	6.95	Put		4,104.00000	4,754,000	15.15	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Call		34,452.00000	32,156,000	14.80	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.00	Put		14,872.00000	15,616,000	14.80	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Call		31,390.00000	29,175,000	14.74	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	7.05	Put		16,810.00000	17,635,000	14.74	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Call		37,674.00000	35,303,000	14.85	0.00	0	0
\$ / R MAXOn 14/03/2011 Foreign Exchange Option	6.95	Put		13,094.00000	13,763,000	14.85	0.00	0	0
Total \$ / R MAXI Option							0.00	0	0
Total \$ / R MAXI							0.00	0	20
£ / R On 13/12/2010 Foreign Exchange Future			11.16990	11.27130			3,015,873.00	270	21,803
£ / R On 14/03/2011 Foreign Exchange Future			11.30870	11.41380			339,261.00	30	20,676
£ / R On 13/06/2011 Foreign Exchange Future			11.44240	11.54540			0.00	0	1,901
Total £ / R Future							3,355,134.00	300	44,380
£ / R On 13/12/2010 Foreign Exchange Option	11.90	Call		13.00000	9,000	16.80	0.00	0	0
£ / R On 13/12/2010 Foreign Exchange Option	11.90	Put		642.00000	739,000	16.80	0.00	0	0
£ / R On 13/12/2010 Foreign Exchange Option	11.85	Put		595.00000	691,000	16.52	0.00	0	0
£ / R On 13/12/2010 Foreign Exchange Option	11.85	Call		16.00000	11,000	16.52	0.00	0	50
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		210.00000	183,000	14.98	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	11.80	Put		596.00000	674,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		197.00000	171,000	15.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		633.00000	712,000	15.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		224.00000	195,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		560.00000	636,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		365.00000	429,000	14.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		329.00000	288,000	14.22	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,215.00000	1,309,000	16.59	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		79.00000	68,000	16.59	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		748.00000	831,000	15.41	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		162.00000	140,000	15.41	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		373.00000	340,000	15.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		678.00000	748,000	15.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		358.00000	326,000	15.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		713.00000	784,000	15.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		390.00000	356,000	14.97	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		645.00000	714,000	14.97	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										3,355,134.00	300	46,320
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08490	0.08570			2,122.50	25	1,038
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08620	0.08700			0.00	0	0
Total ¥ / R Future										2,122.50	25	1,038
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		146.00000	108,000	20.19	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		176.00000	218,000	20.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		5.00000	3,000	25.23	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,035.00000	1,113,000	25.23	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		971.00000	891,000	20.23	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		1.00000	1,000	20.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		376.00000	336,000	19.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		376.00000	416,000	19.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		122.00000	107,000	22.85	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,122.00000	1,187,000	22.85	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,039.00000	967,000	17.57	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		39.00000	47,000	17.57	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,122.50	25	1,038
€ / R	On	13/12/2010	Foreign Exchange Future			9.47710	9.54790			199,019.10	21	11,462
€ / R	On	14/03/2011	Foreign Exchange Future			9.59400	9.66630			239,850.00	25	11,312
€ / R	On	13/06/2011	Foreign Exchange Future			9.70710	9.77560			48,535.50	5	5,820
Total € / R Future										487,404.60	51	28,594
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,652.00000	10,723,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,652.00000	8,723,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,652.00000	6,723,000	37.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	32.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,652.00000	4,723,000	32.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	26.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,652.00000	2,723,000	26.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,652.00000	1,723,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		4.00000	3,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		656.00000	726,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		364.00000	301,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		16.00000	24,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,348.00000	1,277,000	18.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	18.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,502.00000	2,573,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,702.00000	10,773,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,702.00000	8,773,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,702.00000	6,773,000	37.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	32.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,702.00000	4,773,000	32.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	26.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,702.00000	2,773,000	26.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	23.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,702.00000	1,773,000	23.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		3.00000	3,000	16.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		705.00000	776,000	16.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		320.00000	258,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		22.00000	31,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,298.00000	1,227,000	18.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	18.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,402.00000	11,473,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,402.00000	9,473,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	39.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,402.00000	7,473,000	39.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	34.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,402.00000	5,473,000	34.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	28.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,402.00000	3,473,000	28.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,402.00000	2,473,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	21.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,402.00000	1,473,000	21.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		13.00000	10,000	14.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		415.00000	483,000	14.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		602.00000	533,000	15.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		4.00000	6,000	15.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,302.00000	11,373,000	40.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,302.00000	9,373,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	39.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,302.00000	7,373,000	39.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,302.00000	5,373,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	28.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,302.00000	3,373,000	28.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	25.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,302.00000	2,373,000	25.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	20.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,302.00000	1,373,000	20.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		22.00000	17,000	13.98	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		324.00000	390,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		700.00000	631,000	15.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		2.00000	4,000	15.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,452.00000	10,523,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,452.00000	8,523,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,452.00000	6,523,000	37.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	31.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,452.00000	4,523,000	31.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	26.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,452.00000	2,523,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,452.00000	1,523,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		10.00000	8,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		462.00000	531,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		553.00000	485,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		5.00000	8,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,548.00000	1,477,000	17.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,552.00000	10,623,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,552.00000	8,623,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,552.00000	6,623,000	37.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	32.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,552.00000	4,623,000	32.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	26.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,552.00000	2,623,000	26.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	22.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,552.00000	1,623,000	22.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		6.00000	5,000	15.64	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		558.00000	628,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		458.00000	391,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		10.00000	14,000	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,448.00000	1,377,000	18.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	18.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,852.00000	10,923,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,852.00000	8,923,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	38.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,852.00000	6,923,000	38.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,852.00000	4,923,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,852.00000	2,923,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,852.00000	1,923,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		2.00000	1,000	17.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		854.00000	924,000	17.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		195.00000	144,000	11.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		47.00000	67,000	11.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,148.00000	1,077,000	18.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	18.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,002.00000	11,073,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,002.00000	9,073,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	38.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,002.00000	7,073,000	38.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	33.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,002.00000	5,073,000	33.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,002.00000	3,073,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,002.00000	2,073,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		1.00000	1,000	18.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,003.00000	1,074,000	18.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		96.00000	71,000	11.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		98.00000	144,000	11.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		998.00000	928,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		0.00000	1,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,302.00000	10,373,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,302.00000	8,373,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,302.00000	6,373,000	37.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	31.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,302.00000	4,373,000	31.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,698.00000	1,627,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,352.00000	10,423,000	40.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,352.00000	8,423,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,352.00000	6,423,000	37.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	31.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,352.00000	4,423,000	31.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	25.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,352.00000	2,423,000	25.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	20.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,352.00000	1,423,000	20.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		17.00000	13,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		369.00000	436,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		651.00000	582,000	15.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		3.00000	5,000	15.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,648.00000	1,577,000	17.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,402.00000	10,473,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,402.00000	8,473,000	40.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,402.00000	6,473,000	37.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	31.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,402.00000	4,473,000	31.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,598.00000	1,527,000	17.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		754.00000	825,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		2.00000	2,000	16.97	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		76.00000	57,000	12.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		128.00000	180,000	12.32	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		276.00000	217,000	12.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		28.00000	40,000	12.43	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		211.00000	188,000	13.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		345.00000	394,000	13.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		194.00000	173,000	13.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		378.00000	429,000	13.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		229.00000	204,000	12.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		313.00000	360,000	12.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		186.00000	217,000	12.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		352.00000	311,000	12.52	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		813.00000	877,000	14.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		79.00000	71,000	14.99	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		901.00000	967,000	15.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		67.00000	61,000	15.30	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		563.00000	621,000	14.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		129.00000	115,000	14.06	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		363.00000	333,000	13.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		387.00000	426,000	13.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		344.00000	315,000	13.22	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		418.00000	458,000	13.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		387.00000	352,000	12.95	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		361.00000	395,000	12.95	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										487,404.60	51	61,628
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.94390	6.94080			1,215,182.50	175	15,400
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.95180	6.95020			1,390,360.00	200	1,034
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.96040	6.95360			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.96340	6.95740			0.00	0	0
Total AU\$ / R Future										2,605,542.50	375	16,504
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		95.00000	95,000	11.20	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		54.00000	51,000	11.20	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		73.00000	70,000	10.60	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		64.00000	64,000	10.60	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		335.00000	336,000	12.23	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		85.00000	84,000	12.23	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		297.00000	297,000	11.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		97.00000	95,000	11.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		375.00000	375,000	12.56	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		75.00000	73,000	12.56	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		428.00000	432,000	12.24	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		124.00000	122,000	12.24	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		390.00000	395,000	11.99	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		136.00000	135,000	11.99	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		466.00000	471,000	12.49	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	Put		112.00000	111,000	12.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		474.00000	478,000	12.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		167.00000	165,000	12.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		438.00000	442,000	11.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		181.00000	179,000	11.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		511.00000	515,000	12.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		154.00000	152,000	12.21	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							2,605,542.50	375	16,704
CAD/ R On 13/12/2010 Foreign Exchange Future			6.97340	6.95000			0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			7.05060	7.02820			0.00	0	0
Total CAD/ R Future							0.00	0	400
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	14.84	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		750.00000	727,000	14.84	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	15.17	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		800.00000	777,000	15.17	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	14.52	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		700.00000	677,000	14.52	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		163.00000	171,000	11.06	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		185.00000	170,000	11.06	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		143.00000	151,000	11.24	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		215.00000	200,000	11.24	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		184.00000	199,000	11.24	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		156.00000	148,000	11.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	400
CHF / R	On	13/12/2010	Foreign Exchange Future			7.13130	7.17530				0.00	0	469
CHF / R	On	14/03/2011	Foreign Exchange Future			7.23210	7.27770				0.00	0	0
Total CHF / R Future											0.00	0	469
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		177.00000	141,000	14.76		0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		52.00000	60,000	14.76		0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		142.00000	110,000	14.43		0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		67.00000	79,000	14.43		0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		214.00000	176,000	15.09		0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		39.00000	45,000	15.09		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		252.00000	225,000	14.73		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		224.00000	243,000	14.73		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		228.00000	204,000	14.88		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		250.00000	272,000	14.88		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		279.00000	250,000	14.77		0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		201.00000	218,000	14.77		0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	469
RAIN	On	13/12/2010	Foreign Exchange Future			13,811.37000	13,905.85000				0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,996.99000	14,100.60000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		4,059.00000	3,114,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		1.00000	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	13/12/2010	Foreign Exchange Option	13500.01	Call		4,058.00000	3,114,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		4,059.00000	3,114,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		5,006.00000	3,972,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		0.00000	2,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		5,006.00000	3,972,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		0.00000	2,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		5,006.00000	3,972,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		0.00000	2,000	2.00	0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Future			1.06280	1.06860			0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.07870	1.08690			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		692.00000	635,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		6.00000	7,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		251.00000	208,000	14.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		65.00000	80,000	14.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		1,187.00000	1,130,000	21.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		1.00000	2,000	21.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		546.00000	490,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		177.00000	203,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		299.00000	261,000	15.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		430.00000	474,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		926.00000	855,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		57.00000	68,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							369,692,335.80	51,942	442,578
Total Options							66,400.00	400	521,837
Grand Total:							369,758,735.80	52,342	964,415