



Currency Derivatives Daily MTM Report

Daily summary for: 29/11/2010

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			7.17600	7.11910			120,076,008.00	16,733	273,509
\$ / R	On	14/03/2011	Foreign Exchange Future			7.27330	7.21470			10,313,539.40	1,418	71,357
\$ / R	On	13/06/2011	Foreign Exchange Future			7.36570	7.30530			3,682,850.00	500	19,401
\$ / R	On	19/09/2011	Foreign Exchange Future			7.46430	7.40190			0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Future			7.56400	7.50030			0.00	0	0
Total \$ / R Future										134,072,397.40	18,651	364,267
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,831.00000	8,774,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,831.00000	6,774,000	43.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,831.00000	4,774,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	33.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,831.00000	2,774,000	33.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1.00000	1,000	20.56	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		832.00000	775,000	20.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		198.00000	242,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		29.00000	16,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,169.00000	1,226,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,169.00000	2,226,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,169.00000	3,226,000	15.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	15.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,431.00000	1,374,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,881.00000	8,824,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,881.00000	6,824,000	43.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	39.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,881.00000	4,824,000	39.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	33.34	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,881.00000	2,824,000	33.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		160.00000	200,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		41.00000	24,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,119.00000	1,176,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,119.00000	2,176,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,119.00000	3,176,000	15.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,931.00000	8,874,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,931.00000	6,874,000	43.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	40.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,931.00000	4,874,000	40.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,931.00000	2,874,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	21.31	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		931.00000	874,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		126.00000	161,000	15.02	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		57.00000	35,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,069.00000	1,126,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,069.00000	2,126,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,069.00000	3,126,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,981.00000	8,924,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,981.00000	6,924,000	43.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	40.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,981.00000	4,924,000	40.09	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	Call		0.00000	0,000	33.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,981.00000	2,924,000	33.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		981.00000	924,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		95.00000	126,000	14.77	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		76.00000	50,000	14.77	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,019.00000	1,076,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,019.00000	2,076,000	26.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	26.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,019.00000	3,076,000	15.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	15.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	20.93	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		881.00000	824,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,031.00000	8,974,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	44.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,031.00000	6,974,000	44.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	40.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,031.00000	4,974,000	40.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	34.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,031.00000	2,974,000	34.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	22.07	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,031.00000	974,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		73.00000	95,000	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	13/12/2010	Foreign Exchange Option	7.15	Put		104.00000	69,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		969.00000	1,026,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,969.00000	2,026,000	27.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	27.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,969.00000	3,026,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,081.00000	9,024,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	44.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,081.00000	7,024,000	44.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	40.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,081.00000	5,024,000	40.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	34.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,081.00000	3,024,000	34.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,081.00000	1,024,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		56.00000	72,000	14.89	4,680,000.00	65,000	65,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		137.00000	96,000	14.89	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		919.00000	976,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,919.00000	1,976,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,919.00000	2,976,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.21	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	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,131.00000	9,074,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	44.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,131.00000	7,074,000	44.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	40.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,131.00000	5,074,000	40.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	34.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,131.00000	3,074,000	34.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	22.82	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,131.00000	1,074,000	22.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		42.00000	54,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		173.00000	128,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		869.00000	926,000	19.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	19.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,869.00000	1,926,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,869.00000	2,926,000	16.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,331.00000	9,274,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	44.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,331.00000	7,274,000	44.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	40.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,331.00000	5,274,000	40.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	35.31	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	10.45	Put		3,331.00000	3,274,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,331.00000	1,274,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		13.00000	15,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		344.00000	289,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		669.00000	726,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		0.00000	0,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,669.00000	1,726,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,669.00000	2,726,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,281.00000	9,224,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	44.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,281.00000	7,224,000	44.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,281.00000	5,224,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	35.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,281.00000	3,224,000	35.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,281.00000	1,224,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		17.00000	21,000	16.40	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		298.00000	245,000	16.40	1,960,000.00	8,000	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		719.00000	776,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	18.33	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	Call		1,719.00000	1,776,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,719.00000	2,776,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	25.47	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,481.00000	1,424,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,381.00000	9,324,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	44.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,381.00000	7,324,000	44.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	40.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,381.00000	5,324,000	40.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	35.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,381.00000	3,324,000	35.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	24.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,381.00000	1,324,000	24.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		9.00000	11,000	17.16	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		390.00000	335,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		620.00000	676,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		1.00000	0,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,619.00000	1,676,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,619.00000	2,676,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	23.20	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	8.30	Put		1,181.00000	1,124,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,731.00000	8,674,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,731.00000	6,674,000	43.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	39.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,731.00000	4,674,000	39.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	32.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,731.00000	2,674,000	32.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1.00000	1,000	19.80	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		732.00000	675,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		283.00000	333,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		14.00000	7,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,269.00000	1,326,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,269.00000	2,326,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,269.00000	3,326,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,781.00000	8,724,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,781.00000	6,724,000	43.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	39.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,781.00000	4,724,000	39.73	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	Call		0.00000	0,000	32.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,781.00000	2,724,000	32.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1.00000	1,000	20.18	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		782.00000	725,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		239.00000	287,000	15.78	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		20.00000	11,000	15.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,219.00000	1,276,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,219.00000	2,276,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,219.00000	3,276,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,181.00000	9,124,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	44.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,181.00000	7,124,000	44.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	40.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,181.00000	5,124,000	40.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	34.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,181.00000	3,124,000	34.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		31.00000	40,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		212.00000	164,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		819.00000	876,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,819.00000	1,876,000	26.07	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	5.30	Put		0.00000	0,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,819.00000	2,876,000	17.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,231.00000	9,174,000	46.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	44.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,231.00000	7,174,000	44.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	40.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,231.00000	5,174,000	40.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	34.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,231.00000	3,174,000	34.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,231.00000	1,174,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		23.00000	29,000	16.02	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		254.00000	203,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		769.00000	826,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,769.00000	1,826,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,769.00000	2,826,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	45.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,931.00000	7,874,000	45.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	41.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,931.00000	5,874,000	41.80	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	11.05	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,931.00000	3,874,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	28.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,931.00000	1,874,000	28.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,069.00000	4,126,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,981.00000	1,924,000	29.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	29.24	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	31.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,381.00000	2,324,000	31.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,081.00000	2,024,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,431.00000	2,374,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		1.00000	1,000	19.42	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		682.00000	625,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,781.00000	1,724,000	27.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	27.73	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		486.00000	430,000	17.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		5.00000	6,000	17.91	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,681.00000	1,624,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.98	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		3.00000	3,000	18.67	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		584.00000	527,000	18.67	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,881.00000	1,824,000	28.49	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	9.00	Call		0.00000	0,000	28.49	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		438.00000	382,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		7.00000	8,000	17.53	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		59.00000	64,000	18.11	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		844.00000	791,000	18.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		55.00000	59,000	18.33	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		890.00000	836,000	18.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		64.00000	70,000	17.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		799.00000	747,000	17.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,313.00000	1,256,000	20.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		28.00000	29,000	20.32	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,286.00000	3,228,000	25.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.08	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		285.00000	248,000	15.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		200.00000	221,000	15.01	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,217.00000	1,161,000	19.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		32.00000	34,000	19.87	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		425.00000	381,000	15.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		140.00000	154,000	15.90	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		463.00000	418,000	16.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		128.00000	141,000	16.12	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		502.00000	456,000	16.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		117.00000	129,000	16.34	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		254.00000	219,000	14.79	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		219.00000	242,000	14.79	0.00	0	7,500

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	Put		178.00000	153,000	14.88	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		293.00000	326,000	14.88	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		352.00000	311,000	15.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		167.00000	184,000	15.46	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		200.00000	173,000	14.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		265.00000	296,000	14.85	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		318.00000	279,000	15.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		183.00000	202,000	15.24	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		239.00000	268,000	14.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		224.00000	195,000	14.82	0.00	0	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		272.00000	294,000	15.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		417.00000	378,000	15.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		256.00000	277,000	15.63	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		451.00000	411,000	15.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		289.00000	313,000	15.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		384.00000	347,000	15.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		702.00000	750,000	15.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		97.00000	84,000	15.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		220.00000	234,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		868.00000	820,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		211.00000	224,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		909.00000	860,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		230.00000	245,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		828.00000	781,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		551.00000	585,000	15.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		401.00000	371,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		526.00000	560,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		426.00000	396,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		576.00000	612,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		376.00000	348,000	15.39	0.00	0	0
Total \$ / R Option										6,640,000.00	73,000	562,805
Total \$ / R										140,712,397.40	91,651	927,072
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			7.17600	7.11910			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.27330	7.21470			0.00	0	50
Total \$ / R MAXI Future										0.00	0	50
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		16,021.00000	20,017,000	15.28	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		4,111.00000	2,417,000	15.28	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		12,568.00000	16,117,000	15.02	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		5,658.00000	3,517,000	15.02	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		19,835.00000	24,219,000	15.53	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		2,925.00000	1,619,000	15.53	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		35,363.00000	39,030,000	14.94	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		13,893.00000	11,700,000	14.94	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		32,249.00000	35,723,000	14.91	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		15,779.00000	13,393,000	14.91	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		38,639.00000	42,494,000	14.97	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		12,169.00000	10,164,000	14.97	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	50

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			11.14820	11.12580			0.00	0	21,803
£ / R	On	14/03/2011	Foreign Exchange Future			11.29230	11.26870			5,680,026.90	503	20,683
£ / R	On	13/06/2011	Foreign Exchange Future			11.42830	11.40280			0.00	0	1,901
Total £ / R Future										5,680,026.90	503	44,387
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		6.00000	5,000	17.69	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		780.00000	757,000	17.69	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		731.00000	708,000	17.38	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		7.00000	6,000	17.38	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		165.00000	174,000	15.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		696.00000	682,000	15.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		154.00000	163,000	15.27	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		735.00000	721,000	15.27	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		177.00000	186,000	15.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		658.00000	644,000	15.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		445.00000	435,000	14.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		264.00000	277,000	14.40	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,341.00000	1,322,000	16.79	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		60.00000	64,000	16.79	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		857.00000	841,000	15.59	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		126.00000	133,000	15.59	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		315.00000	329,000	15.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		762.00000	751,000	15.06	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		301.00000	314,000	15.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		798.00000	786,000	15.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		330.00000	344,000	14.97	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	11.80	Put		727.00000	716,000	14.97	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										5,680,026.90	503	46,327
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08510	0.08470			1,702.00	20	1,008
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08630	0.08600			0.00	0	0
Total ¥ / R Future										1,702.00	20	1,008
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		94.00000	98,000	20.67	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		224.00000	188,000	20.67	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		1.00000	1,000	24.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,131.00000	1,091,000	24.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		871.00000	910,000	20.97	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		1.00000	0,000	20.97	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		326.00000	333,000	19.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		426.00000	403,000	19.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		102.00000	102,000	22.86	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,202.00000	1,172,000	22.86	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		948.00000	973,000	17.65	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		48.00000	43,000	17.65	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,702.00	20	1,008
€ / R	On	13/12/2010	Foreign Exchange Future			9.39100	9.43370			12,180,127.00	1,297	10,477
€ / R	On	14/03/2011	Foreign Exchange Future			9.51370	9.55530			1,902,740.00	200	13,076
€ / R	On	13/06/2011	Foreign Exchange Future			9.62970	9.67110			48,148.50	5	5,820
Total € / R Future										14,131,015.50	1,502	29,373

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	20.20	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,766.00000	10,809,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,766.00000	8,809,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,766.00000	6,809,000	39.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	35.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,766.00000	4,809,000	35.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	28.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,766.00000	2,809,000	28.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	24.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,766.00000	1,809,000	24.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		767.00000	810,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		262.00000	222,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		28.00000	31,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,234.00000	1,191,000	19.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	19.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,616.00000	2,659,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,816.00000	10,859,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,816.00000	8,859,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.00	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		6,816.00000	6,859,000	40.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	35.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,816.00000	4,859,000	35.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	28.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,816.00000	2,859,000	28.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	24.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,816.00000	1,859,000	24.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	17.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		817.00000	860,000	17.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		220.00000	182,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		36.00000	41,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,184.00000	1,141,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,516.00000	11,559,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,516.00000	9,559,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	40.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,516.00000	7,559,000	40.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	37.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,516.00000	5,559,000	37.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	31.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,516.00000	3,559,000	31.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	27.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,516.00000	2,559,000	27.74	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	10.95	Call		0.00000	0,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,516.00000	1,559,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		5.00000	3,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		521.00000	562,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		491.00000	448,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		7.00000	7,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,416.00000	11,459,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,416.00000	9,459,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	40.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,416.00000	7,459,000	40.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	37.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,416.00000	5,459,000	37.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,416.00000	3,459,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,416.00000	2,459,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,416.00000	1,459,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		9.00000	6,000	14.95	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		425.00000	465,000	14.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		588.00000	545,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		4.00000	4,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	40.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,566.00000	10,609,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,566.00000	8,609,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,566.00000	6,609,000	39.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	34.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,566.00000	4,609,000	34.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,566.00000	2,609,000	27.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	22.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,566.00000	1,609,000	22.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		4.00000	3,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		570.00000	612,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		443.00000	400,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		9.00000	9,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,434.00000	1,391,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,666.00000	10,709,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,666.00000	8,709,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,666.00000	6,709,000	39.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	35.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,666.00000	4,709,000	35.29	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	12.10	Call		0.00000	0,000	28.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,666.00000	2,709,000	28.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,666.00000	1,709,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		2.00000	1,000	16.68	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		668.00000	710,000	16.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		350.00000	308,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		16.00000	17,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,334.00000	1,291,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,966.00000	11,009,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,966.00000	9,009,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,966.00000	7,009,000	40.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	36.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,966.00000	5,009,000	36.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	29.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,966.00000	3,009,000	29.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	25.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,966.00000	2,009,000	25.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		966.00000	1,009,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		112.00000	82,000	11.83	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	9.40	Put		78.00000	91,000	11.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,034.00000	991,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,116.00000	11,159,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,116.00000	9,159,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	40.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,116.00000	7,159,000	40.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	36.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,116.00000	5,159,000	36.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	29.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,116.00000	3,159,000	29.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	26.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,116.00000	2,159,000	26.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	19.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,116.00000	1,159,000	19.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		49.00000	36,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		165.00000	195,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		884.00000	842,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		0.00000	1,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,416.00000	10,459,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,416.00000	8,459,000	40.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,416.00000	6,459,000	39.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	34.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,416.00000	4,459,000	34.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,584.00000	1,541,000	18.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	18.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,466.00000	10,509,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,466.00000	8,509,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,466.00000	6,509,000	39.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	34.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,466.00000	4,509,000	34.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	27.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,466.00000	2,509,000	27.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	22.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,466.00000	1,509,000	22.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		7.00000	5,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		473.00000	514,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		539.00000	496,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		5.00000	5,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,534.00000	1,491,000	18.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	18.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	40.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,516.00000	10,559,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,516.00000	8,559,000	40.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,516.00000	6,559,000	39.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	34.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,516.00000	4,559,000	34.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,484.00000	1,441,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		867.00000	909,000	18.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	0,000	18.07	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		37.00000	27,000	13.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		203.00000	236,000	13.22	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		181.00000	145,000	12.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		47.00000	54,000	12.68	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		175.00000	162,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		420.00000	448,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		161.00000	149,000	13.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		456.00000	485,000	13.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		190.00000	176,000	13.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		385.00000	412,000	13.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		234.00000	252,000	12.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		289.00000	266,000	12.72	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		911.00000	947,000	15.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		66.00000	61,000	15.55	0.00	0	14,937

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	10.50	Put		1,001.00000	1,038,000	15.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		56.00000	52,000	15.86	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		652.00000	684,000	14.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		107.00000	98,000	14.60	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		243.00000	225,000	13.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		288.00000	311,000	13.03	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		321.00000	311,000	13.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		450.00000	481,000	13.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		304.00000	295,000	13.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		483.00000	515,000	13.89	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		339.00000	329,000	13.62	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		418.00000	449,000	13.62	0.00	0	0
Total € / R Option										0.00	0	36,034
Total € / R										14,131,015.50	1,502	65,407
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.86970	6.82820			0.00	0	15,400
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.88330	6.88370			3,441,650.00	500	1,134
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.89180	6.89100			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.89870	6.89680			0.00	0	0
Total AU\$ / R Future										3,441,650.00	500	16,604
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		38.00000	46,000	11.15	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		110.00000	76,000	11.15	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		147.00000	110,000	11.52	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		25.00000	30,000	11.52	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		283.00000	280,000	11.94	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 14/03/2011 Foreign Exchange Option	6.70	Put		99.00000	97,000	11.94	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		247.00000	244,000	11.62	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		113.00000	111,000	11.62	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		320.00000	318,000	12.27	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		86.00000	85,000	12.27	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		379.00000	378,000	12.03	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		138.00000	136,000	12.03	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		343.00000	342,000	11.79	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		152.00000	150,000	11.79	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		416.00000	415,000	12.27	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		125.00000	123,000	12.27	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		428.00000	428,000	11.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		181.00000	179,000	11.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		394.00000	394,000	11.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		197.00000	195,000	11.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		464.00000	464,000	12.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		167.00000	165,000	12.02	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							3,441,650.00	500	16,804
CAD/ R On 13/12/2010 Foreign Exchange Future			7.00680	6.98020			0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			7.08770	7.06720			9,717,236.70	1,371	1,371
Total CAD/ R Future							9,717,236.70	1,371	1,771
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	14.65	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		720.00000	693,000	14.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		0.00000	0,000	15.01	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		770.00000	743,000	15.01	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		0.00000	0,000	14.29	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		670.00000	643,000	14.29	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		179.00000	186,000	11.01	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		162.00000	148,000	11.01	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		157.00000	159,000	10.84	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		190.00000	171,000	10.84	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		208.00000	216,000	11.19	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		141.00000	128,000	11.19	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										9,717,236.70	1,371	1,771
CHF / R	On	13/12/2010	Foreign Exchange Future			7.14980	7.10490			0.00	0	469
CHF / R	On	14/03/2011	Foreign Exchange Future			7.25490	7.20890			0.00	0	0
Total CHF / R Future										0.00	0	469
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		117.00000	141,000	14.70	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		62.00000	41,000	14.70	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		88.00000	108,000	14.40	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		83.00000	58,000	14.40	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		150.00000	178,000	14.99	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		45.00000	28,000	14.99	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		212.00000	230,000	14.68	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		253.00000	225,000	14.68	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		192.00000	209,000	14.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		283.00000	254,000	14.83	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		233.00000	256,000	14.73	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		224.00000	201,000	14.73	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			13,835.52000	13,804.13000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			14,025.34000	13,992.56000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		3,041.00000	3,355,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		3,041.00000	3,355,000	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		3,041.00000	3,355,000	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		3,928.00000	4,254,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		2.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		3,928.00000	4,254,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		3.00000	1,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		3,928.00000	4,254,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2.00000	1,000	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			1.07710	1.06720			0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.09330	1.08270			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Call		678.00000	774,000	19.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Put		6.00000	3,000	19.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Call		232.00000	299,000	14.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		60.00000	28,000	14.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		1,173.00000	1,271,000	22.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		1.00000	0,000	22.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		513.00000	583,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		186.00000	150,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		275.00000	319,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		448.00000	386,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		888.00000	990,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		61.00000	57,000	15.00		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								167,044,028.50	22,547	457,929
Total Options								6,640,000.00	73,000	600,979
Grand Total:								173,684,028.50	95,547	1,058,908