



Currency Derivatives Daily MTM Report

Daily summary for: 06/12/2010

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			6.90900	6.88830			242,899,713.00	35,157	243,148
\$ / R	On	14/03/2011	Foreign Exchange Future			7.00110	6.98040			230,700,247.20	32,952	100,728
\$ / R	On	13/06/2011	Foreign Exchange Future			7.08910	7.06840			10,385,531.50	1,465	21,319
\$ / R	On	19/09/2011	Foreign Exchange Future			7.18420	7.16360			0.00	0	1,050
\$ / R	On	19/12/2011	Foreign Exchange Future			7.27880	7.25830			0.00	0	0
Total \$ / R Future										483,985,491.70	69,574	366,245
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,062.00000	9,041,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,062.00000	7,041,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	43.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,062.00000	5,041,000	43.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	37.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,062.00000	3,041,000	37.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	23.98	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,062.00000	1,041,000	23.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		41.00000	37,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		103.00000	78,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		938.00000	959,000	13.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	13.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,938.00000	1,959,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,938.00000	2,959,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	29.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,662.00000	1,641,000	29.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,112.00000	9,091,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,112.00000	7,091,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	43.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,112.00000	5,091,000	43.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	38.14	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,112.00000	3,091,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		28.00000	23,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		140.00000	114,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		888.00000	909,000	13.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	13.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,888.00000	1,909,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,888.00000	2,909,000	14.67	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	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,162.00000	9,141,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,162.00000	7,141,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	43.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,162.00000	5,141,000	43.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	38.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,162.00000	3,141,000	38.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	24.93	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,162.00000	1,141,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		18.00000	14,000	15.44	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		180.00000	155,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		838.00000	859,000	13.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	13.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,838.00000	1,859,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,838.00000	2,859,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,212.00000	9,191,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,212.00000	7,191,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	43.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,212.00000	5,191,000	43.30	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	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,212.00000	3,191,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,212.00000	1,191,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		12.00000	8,000	15.92	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		224.00000	199,000	15.92	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		788.00000	809,000	13.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	13.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,788.00000	1,809,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,788.00000	2,809,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	24.46	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,112.00000	1,091,000	24.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,262.00000	9,241,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,262.00000	7,241,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	43.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,262.00000	5,241,000	43.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	38.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,262.00000	3,241,000	38.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	25.88	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,262.00000	1,241,000	25.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		8.00000	5,000	16.39	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		270.00000	246,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		738.00000	759,000	13.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	13.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,738.00000	1,759,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,738.00000	2,759,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,312.00000	9,291,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,312.00000	7,291,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	43.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,312.00000	5,291,000	43.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	39.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,312.00000	3,291,000	39.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,312.00000	1,291,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		5.00000	3,000	16.87	0.00	0	65,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		317.00000	294,000	16.87	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		688.00000	709,000	13.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	13.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,688.00000	1,709,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,688.00000	2,709,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	14.47	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	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,362.00000	9,341,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,362.00000	7,341,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	43.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,362.00000	5,341,000	43.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	39.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,362.00000	3,341,000	39.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	26.83	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,362.00000	1,341,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		3.00000	1,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		365.00000	342,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		638.00000	659,000	13.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	13.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,638.00000	1,659,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,638.00000	2,659,000	14.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	14.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,562.00000	9,541,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,562.00000	7,541,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,562.00000	5,541,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	40.25	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		3,562.00000	3,541,000	40.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,562.00000	1,541,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		1.00000	0,000	19.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		563.00000	541,000	19.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		439.00000	459,000	13.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		1.00000	0,000	13.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,438.00000	1,459,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,438.00000	2,459,000	14.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	14.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,512.00000	9,491,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,512.00000	7,491,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	43.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,512.00000	5,491,000	43.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	40.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,512.00000	3,491,000	40.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	28.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,512.00000	1,491,000	28.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		1.00000	0,000	18.76	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		513.00000	491,000	18.76	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		489.00000	509,000	13.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		1.00000	0,000	13.89	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		1,488.00000	1,509,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,488.00000	2,509,000	14.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	30.15	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,712.00000	1,691,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,612.00000	9,591,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,612.00000	7,591,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	43.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,612.00000	5,591,000	43.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	40.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,612.00000	3,591,000	40.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,612.00000	1,591,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	19.71	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		612.00000	591,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		390.00000	409,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		2.00000	0,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,388.00000	1,409,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,388.00000	2,409,000	14.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	14.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	27.31	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	8.30	Put		1,412.00000	1,391,000	27.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,962.00000	8,941,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,962.00000	6,941,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	43.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,962.00000	4,941,000	43.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	37.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,962.00000	2,941,000	37.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	23.03	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		962.00000	941,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		87.00000	88,000	14.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		49.00000	29,000	14.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,038.00000	1,059,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,038.00000	2,059,000	13.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	13.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,038.00000	3,059,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,012.00000	8,991,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,012.00000	6,991,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	43.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,012.00000	4,991,000	43.14	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	9.90	Call		0.00000	0,000	37.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		3,012.00000	2,991,000	37.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	23.51	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,012.00000	991,000	23.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		59.00000	58,000	14.02	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		71.00000	49,000	14.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		988.00000	1,009,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,988.00000	2,009,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,988.00000	3,009,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,412.00000	9,391,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,412.00000	7,391,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	43.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,412.00000	5,391,000	43.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	39.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,412.00000	3,391,000	39.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		2.00000	1,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		414.00000	392,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		588.00000	609,000	13.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	13.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,588.00000	1,609,000	13.77	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	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,588.00000	2,609,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,462.00000	9,441,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,462.00000	7,441,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	43.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,462.00000	5,441,000	43.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	39.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,462.00000	3,441,000	39.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	27.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,462.00000	1,441,000	27.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		1.00000	0,000	18.29	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		463.00000	441,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		538.00000	559,000	13.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	13.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,538.00000	1,559,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,538.00000	2,559,000	14.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	14.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,162.00000	8,141,000	43.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	43.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,162.00000	6,141,000	43.93	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	42.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,162.00000	4,141,000	42.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	33.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,162.00000	2,141,000	33.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,838.00000	3,859,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,212.00000	2,191,000	33.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	33.94	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	35.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,612.00000	2,591,000	35.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	34.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,312.00000	2,291,000	34.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	36.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,662.00000	2,641,000	36.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	22.56	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		912.00000	891,000	22.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,012.00000	1,991,000	33.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	33.00	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		712.00000	691,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	20.66	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,912.00000	1,891,000	32.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	32.05	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	21.61	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		812.00000	791,000	21.61	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,112.00000	2,091,000	33.47	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	33.47	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		662.00000	641,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		0.00000	0,000	20.19	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		31.00000	32,000	19.30	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,051.00000	1,031,000	19.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		28.00000	29,000	19.54	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,098.00000	1,078,000	19.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		33.00000	34,000	19.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,003.00000	983,000	19.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,534.00000	1,514,000	21.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		14.00000	15,000	21.72	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,520.00000	3,499,000	26.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		434.00000	414,000	15.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		114.00000	115,000	15.91	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,436.00000	1,416,000	21.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		16.00000	17,000	21.23	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		597.00000	577,000	16.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		77.00000	78,000	16.88	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		640.00000	620,000	17.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		70.00000	71,000	17.12	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		684.00000	663,000	17.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		64.00000	64,000	17.36	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		396.00000	376,000	15.67	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		126.00000	127,000	15.67	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		290.00000	271,000	14.94	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		170.00000	172,000	14.94	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		514.00000	494,000	16.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		94.00000	95,000	16.39	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		324.00000	304,000	15.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		154.00000	155,000	15.18	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		474.00000	453,000	16.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		104.00000	104,000	16.15	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		140.00000	141,000	15.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		360.00000	340,000	15.43	0.00	0	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		185.00000	186,000	16.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		567.00000	547,000	16.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		174.00000	175,000	16.32	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		606.00000	586,000	16.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		198.00000	199,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		530.00000	510,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		515.00000	527,000	14.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		147.00000	138,000	14.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		161.00000	163,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,047.00000	1,029,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		154.00000	156,000	17.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,090.00000	1,072,000	17.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		168.00000	170,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,004.00000	986,000	17.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		419.00000	426,000	15.53	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		511.00000	497,000	15.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		401.00000	409,000	15.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		543.00000	530,000	15.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		437.00000	444,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		479.00000	465,000	15.39	0.00	0	0
Total \$ / R Option										0.00	0	555,319
Total \$ / R										483,985,491.70	69,574	921,564
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			6.90900	6.88830			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.00110	6.98040			0.00	0	90
Total \$ / R MAXI Future										0.00	0	90
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		2,763.00000	2,310,000	14.97	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		13,933.00000	11,410,000	14.97	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		1,826.00000	1,380,000	15.44	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		17,996.00000	15,480,000	15.44	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		4,102.00000	3,738,000	14.49	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		10,272.00000	7,838,000	14.49	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		20,742.00000	20,974,000	14.46	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		22,702.00000	20,864,000	14.46	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		18,799.00000	18,988,000	14.70	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		25,759.00000	23,878,000	14.70	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		23,225.00000	23,574,000	14.51	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		20,185.00000	18,464,000	14.51	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010			10.83190	10.80430			21,100,541.20	1,948	21,071
£ / R	On	14/03/2011			10.96820	10.94120			23,197,743.00	2,115	23,661
£ / R	On	13/06/2011			11.09650	11.06920			2,052,852.50	185	1,829
£ / R	On	19/09/2011			11.23320	11.20760			5,616,600.00	500	500
£ / R	On	19/12/2011			11.22170	11.19600			0.00	0	0
Total £ / R Future									51,967,736.70	4,748	47,061
£ / R	On	13/12/2010		11.90	Call	0.00000	0,000	20.60	0.00	0	0
£ / R	On	13/12/2010		11.90	Put	1,096.00000	1,068,000	20.60	0.00	0	0
£ / R	On	13/12/2010		11.85	Put	1,046.00000	1,018,000	20.22	0.00	0	0
£ / R	On	13/12/2010		11.85	Call	0.00000	0,000	20.22	0.00	0	50
£ / R	On	14/03/2011		11.80	Call	94.00000	91,000	15.54	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	953.00000	923,000	15.54	0.00	0	0
£ / R	On	14/03/2011		11.85	Call	87.00000	84,000	15.65	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	996.00000	966,000	15.65	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	101.00000	98,000	15.43	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	910.00000	880,000	15.43	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	664.00000	636,000	14.76	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	155.00000	154,000	14.76	0.00	0	870
£ / R	On	14/03/2011		12.55	Put	1,642.00000	1,612,000	17.22	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	33.00000	30,000	17.22	0.00	0	870
£ / R	On	14/03/2011		12.00	Put	1,130.00000	1,099,000	15.99	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	71.00000	67,000	15.99	0.00	0	150
£ / R	On	13/06/2011		11.85	Call	221.00000	221,000	15.57	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	1,002.00000	975,000	15.57	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	211.00000	211,000	15.67	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	11.90	Put		1,042.00000	1,015,000	15.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		231.00000	232,000	15.47	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		962.00000	936,000	15.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		455.00000	459,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		747.00000	726,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		438.00000	442,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		780.00000	759,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		471.00000	476,000	14.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		713.00000	693,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		496.00000	494,000	14.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		950.00000	922,000	14.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		481.00000	479,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		985.00000	957,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		511.00000	509,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		915.00000	887,000	14.73	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										51,967,736.70	4,748	49,001
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08340	0.08310			0.00	0	948
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08460	0.08430			0.00	0	0
Total ¥ / R Future										0.00	0	948
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		27.00000	23,000	22.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		317.00000	283,000	22.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		0.00000	0,000	30.50	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,290.00000	1,260,000	30.50	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	0.08	Call		710.00000	740,000	21.81	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		0.00000	0,000	21.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		247.00000	252,000	20.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		517.00000	492,000	20.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		72.00000	72,000	23.50	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,342.00000	1,312,000	23.50	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		796.00000	818,000	17.65	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		66.00000	58,000	17.65	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	948
€ / R	On	13/12/2010	Foreign Exchange Future			9.17730	9.19770			24,072,057.90	2,623	8,955
€ / R	On	14/03/2011	Foreign Exchange Future			9.29360	9.31450			27,053,669.60	2,911	14,352
€ / R	On	13/06/2011	Foreign Exchange Future			9.40270	9.42400			47,013.50	5	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.52040	9.54270			4,760,200.00	500	500
€ / R	On	19/12/2011	Foreign Exchange Future			9.63880	9.66410			0.00	0	0
Total € / R Future										55,932,941.00	6,039	29,627
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		11,002.00000	11,023,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		9,002.00000	9,023,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		7,002.00000	7,023,000	41.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	39.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		5,002.00000	5,023,000	39.46	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	32.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		3,002.00000	3,023,000	32.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	28.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		2,002.00000	2,023,000	28.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	19.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		1,002.00000	1,023,000	19.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		67.00000	46,000	11.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		69.00000	69,000	11.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		998.00000	977,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,852.00000	2,873,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		11,052.00000	11,073,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		9,052.00000	9,073,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		7,052.00000	7,073,000	41.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		5,052.00000	5,073,000	39.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	32.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		3,052.00000	3,073,000	32.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	28.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		2,052.00000	2,073,000	28.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	20.35	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		1,052.00000	1,073,000	20.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		48.00000	30,000	11.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		100.00000	103,000	11.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		948.00000	927,000	20.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	20.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,752.00000	11,773,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,752.00000	9,773,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	41.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,752.00000	7,773,000	41.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	41.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,752.00000	5,773,000	41.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	35.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,752.00000	3,773,000	35.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	31.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,752.00000	2,773,000	31.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	26.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,752.00000	1,773,000	26.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	17.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		752.00000	773,000	17.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		259.00000	233,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		11.00000	6,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,652.00000	11,673,000	41.89	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	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,652.00000	9,673,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	41.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,652.00000	7,673,000	41.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	41.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,652.00000	5,673,000	41.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	35.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,652.00000	3,673,000	35.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,652.00000	2,673,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	25.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,652.00000	1,673,000	25.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	16.87	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		652.00000	673,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		353.00000	329,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		5.00000	2,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,802.00000	10,823,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,802.00000	8,823,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,802.00000	6,823,000	41.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,802.00000	4,823,000	38.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	31.80	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	12.00	Put		2,802.00000	2,823,000	31.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,802.00000	1,823,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	18.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		802.00000	823,000	18.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		214.00000	187,000	12.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		16.00000	10,000	12.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,198.00000	1,177,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,902.00000	10,923,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,902.00000	8,923,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,902.00000	6,923,000	41.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,902.00000	4,923,000	39.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	32.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,902.00000	2,923,000	32.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,902.00000	1,923,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	19.04	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		902.00000	923,000	19.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		133.00000	104,000	11.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		35.00000	27,000	11.29	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	8.10	Call		1,098.00000	1,077,000	20.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	20.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,202.00000	11,223,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,202.00000	9,223,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,202.00000	7,223,000	41.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	39.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,202.00000	5,223,000	39.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	33.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,202.00000	3,223,000	33.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	29.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,202.00000	2,223,000	29.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	21.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,202.00000	1,223,000	21.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		16.00000	7,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		218.00000	230,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		798.00000	777,000	18.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	18.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,352.00000	11,373,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,352.00000	9,373,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	41.91	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		7,352.00000	7,373,000	41.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	40.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,352.00000	5,373,000	40.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,352.00000	3,373,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	29.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,352.00000	2,373,000	29.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	22.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,352.00000	1,373,000	22.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		5.00000	2,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		357.00000	375,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		648.00000	627,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,652.00000	10,673,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,652.00000	8,673,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	41.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,652.00000	6,673,000	41.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,652.00000	4,673,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,348.00000	1,327,000	20.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	20.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,702.00000	10,723,000	41.89	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	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,702.00000	8,723,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,702.00000	6,723,000	41.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,702.00000	4,723,000	38.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,702.00000	2,723,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,702.00000	1,723,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		702.00000	723,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		305.00000	281,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		7.00000	4,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,298.00000	1,277,000	20.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	20.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,752.00000	10,773,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,752.00000	8,773,000	41.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,752.00000	6,773,000	41.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,752.00000	4,773,000	38.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,248.00000	1,227,000	20.36	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	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,102.00000	1,123,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	20.78	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		3.00000	1,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		405.00000	424,000	14.69	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		33.00000	19,000	12.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		135.00000	142,000	12.08	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		105.00000	90,000	13.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		591.00000	596,000	13.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		96.00000	81,000	13.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		632.00000	637,000	13.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		115.00000	99,000	13.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		551.00000	555,000	13.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		365.00000	366,000	12.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		179.00000	160,000	12.87	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,124.00000	1,135,000	15.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		38.00000	29,000	15.46	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,218.00000	1,230,000	15.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		32.00000	24,000	15.75	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		848.00000	856,000	14.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		62.00000	50,000	14.60	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		150.00000	132,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		436.00000	438,000	13.15	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		234.00000	215,000	13.85	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		610.00000	612,000	13.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		222.00000	203,000	13.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		648.00000	650,000	13.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		248.00000	228,000	13.70	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		574.00000	575,000	13.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		406.00000	385,000	13.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		513.00000	515,000	13.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		388.00000	367,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		545.00000	547,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		424.00000	403,000	13.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		481.00000	483,000	13.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		482.00000	460,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		618.00000	621,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		465.00000	444,000	13.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		651.00000	655,000	13.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		500.00000	478,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		586.00000	589,000	13.52	0.00	0	0
Total € / R Option										0.00	0	36,034
Total € / R										55,932,941.00	6,039	65,661
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.81520	6.79340			4,559,368.80	669	14,627
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.82790	6.80630			573,543.60	84	2,207
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.83420	6.81270			3,998,007.00	585	875
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.83930	6.81790			0.00	0	0
Total AU\$ / R Future										9,130,919.40	1,338	17,709
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		14.00000	14,000	11.78	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 13/12/2010 Foreign Exchange Option	6.90	Put		121.00000	99,000	11.78	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		165.00000	142,000	12.28	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		8.00000	7,000	12.28	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		221.00000	232,000	11.41	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		115.00000	104,000	11.41	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		188.00000	197,000	11.06	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		132.00000	119,000	11.06	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		256.00000	268,000	11.76	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		100.00000	90,000	11.76	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		317.00000	334,000	11.92	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		154.00000	150,000	11.92	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		283.00000	300,000	11.67	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		170.00000	166,000	11.67	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		352.00000	370,000	12.16	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		139.00000	136,000	12.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		369.00000	386,000	11.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		201.00000	197,000	11.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		336.00000	353,000	11.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		218.00000	214,000	11.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		404.00000	421,000	12.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		186.00000	182,000	12.00	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							9,130,919.40	1,338	17,909
CAD/ R On 13/12/2010 Foreign Exchange Future			6.85550	6.85250			274,220.00	40	360
CAD/ R On 14/03/2011 Foreign Exchange Future			6.93230	6.92900			277,292.00	40	1,411

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R Future							551,512.00	80	1,771
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	15.64	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		848.00000	845,000	15.64	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	16.08	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		898.00000	895,000	16.08	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	15.20	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		798.00000	795,000	15.20	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		103.00000	102,000	10.66	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		224.00000	220,000	10.66	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		88.00000	88,000	10.86	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		259.00000	256,000	10.86	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		120.00000	119,000	10.47	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		191.00000	187,000	10.47	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							551,512.00	80	1,771
CHF / R On 13/12/2010 Foreign Exchange Future			7.00870	7.02840			3,287,080.30	469	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.10950	7.12890			0.00	0	40
Total CHF / R Future							3,287,080.30	469	40
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		54.00000	38,000	14.58	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		76.00000	79,000	14.58	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		37.00000	24,000	15.09	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		109.00000	115,000	15.09	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		78.00000	59,000	14.07	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		50.00000	50,000	14.07	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	7.25	Call		171.00000	161,000	15.13	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		292.00000	302,000	15.13	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		154.00000	145,000	15.30	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		325.00000	336,000	15.30	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		190.00000	179,000	14.97	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		261.00000	270,000	14.97	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										3,287,080.30	469	40
RAIN	On	13/12/2010	Foreign Exchange Future			13,447.87000	13,428.64000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,629.11000	13,609.94000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		10.00000	14,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		724.00000	535,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		10.00000	14,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		724.00000	535,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		10.00000	14,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		724.00000	535,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		622.00000	720,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		523.00000	429,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		622.00000	720,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		523.00000	429,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		622.00000	720,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		523.00000	429,000	2.00	0.00	0	0
Total RAIN Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RAIN							0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Future			1.03920	1.03370			0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Future			1.05460	1.04900			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Call		345.00000	395,000	15.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Put		8.00000	3,000	15.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Call		36.00000	33,000	13.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		199.00000	141,000	13.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		838.00000	892,000	17.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		1.00000	0,000	17.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		303.00000	328,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		313.00000	282,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		143.00000	174,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		653.00000	628,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		607.00000	647,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		117.00000	101,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							604,855,681.10	82,248	463,491
Total Options							0.00	0	593,493
Grand Total:							604,855,681.10	82,248	1,056,984