



Currency Derivatives Daily MTM Report

Daily summary for: 09/12/2010

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			6.88490	6.91990			485,564,457.40	70,526	169,855
\$ / R	On	14/03/2011	Foreign Exchange Future			6.97440	7.01260			437,266,982.40	62,696	176,107
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06350	7.10160			35,479,960.50	5,023	24,001
\$ / R	On	19/09/2011	Foreign Exchange Future			7.15760	7.19600			42,086,688.00	5,880	6,930
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25040	7.28920			0.00	0	0
Total \$ / R Future										1,000,398,088.30	144,125	376,893
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,030.00000	9,065,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,030.00000	7,065,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	47.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,030.00000	5,065,000	47.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,030.00000	3,065,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	27.29	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,030.00000	1,065,000	27.29	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	6.95	Call		30.00000	16,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		60.00000	81,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		970.00000	935,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,970.00000	1,935,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,970.00000	2,935,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,630.00000	1,665,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,080.00000	9,115,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,080.00000	7,115,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,080.00000	5,115,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	44.07	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,080.00000	3,115,000	44.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		16.00000	7,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		96.00000	122,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		920.00000	885,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,920.00000	1,885,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,920.00000	2,885,000	16.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,130.00000	9,165,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,130.00000	7,165,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,130.00000	5,165,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	44.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,130.00000	3,165,000	44.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	28.62	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,130.00000	1,165,000	28.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		9.00000	3,000	15.25	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		139.00000	168,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		870.00000	835,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,870.00000	1,835,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,870.00000	2,835,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,180.00000	9,215,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,180.00000	7,215,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,180.00000	5,215,000	47.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	44.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,180.00000	3,215,000	44.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	29.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,180.00000	1,215,000	29.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		4.00000	1,000	15.92	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		184.00000	216,000	15.92	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		820.00000	785,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,820.00000	1,785,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,820.00000	2,785,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	27.95	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,080.00000	1,115,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,230.00000	9,265,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,230.00000	7,265,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,230.00000	5,265,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	44.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,230.00000	3,265,000	44.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	29.96	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,230.00000	1,265,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		2.00000	1,000	16.59	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		232.00000	266,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		770.00000	735,000	22.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	22.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,770.00000	1,735,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,770.00000	2,735,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,280.00000	9,315,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,280.00000	7,315,000	47.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,280.00000	5,315,000	47.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	44.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,280.00000	3,315,000	44.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	30.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,280.00000	1,315,000	30.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		1.00000	0,000	17.26	0.00	0	65,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		281.00000	315,000	17.26	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		720.00000	685,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,720.00000	1,685,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,720.00000	2,685,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,330.00000	9,365,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,330.00000	7,365,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,330.00000	5,365,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,330.00000	3,365,000	45.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	31.30	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,330.00000	1,365,000	31.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		1.00000	0,000	17.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		331.00000	365,000	17.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		670.00000	635,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,670.00000	1,635,000	19.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	19.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,670.00000	2,635,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,530.00000	9,565,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,530.00000	7,565,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,530.00000	5,565,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	45.75	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		3,530.00000	3,565,000	45.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	33.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,530.00000	1,565,000	33.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		0.00000	0,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		530.00000	565,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		470.00000	435,000	18.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		0.00000	0,000	18.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,470.00000	1,435,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,470.00000	2,435,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,480.00000	9,515,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,480.00000	7,515,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,480.00000	5,515,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	45.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,480.00000	3,515,000	45.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	33.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,480.00000	1,515,000	33.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		0.00000	0,000	19.93	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		480.00000	515,000	19.93	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		520.00000	485,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	19.31	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	5.40	Call		1,520.00000	1,485,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,520.00000	2,485,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	35.98	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,680.00000	1,715,000	35.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,580.00000	9,615,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,580.00000	7,615,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	47.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,580.00000	5,615,000	47.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	45.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,580.00000	3,615,000	45.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	34.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,580.00000	1,615,000	34.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	21.27	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		580.00000	615,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		420.00000	385,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		0.00000	0,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,420.00000	1,385,000	21.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,420.00000	2,385,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	31.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,380.00000	1,415,000	31.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,930.00000	8,965,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	47.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,930.00000	6,965,000	47.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	47.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,930.00000	4,965,000	47.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	43.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,930.00000	2,965,000	43.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	25.95	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		930.00000	965,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		87.00000	60,000	13.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		17.00000	25,000	13.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,070.00000	1,035,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,070.00000	2,035,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,070.00000	3,035,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,980.00000	9,015,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	47.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,980.00000	7,015,000	47.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	47.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,980.00000	5,015,000	47.38	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	43.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,980.00000	3,015,000	43.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	26.62	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		980.00000	1,015,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		52.00000	31,000	13.25	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		32.00000	46,000	13.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,020.00000	985,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,020.00000	1,985,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,020.00000	2,985,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,380.00000	9,415,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,380.00000	7,415,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,380.00000	5,415,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	45.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,380.00000	3,415,000	45.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		0.00000	0,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		380.00000	415,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		620.00000	585,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,620.00000	1,585,000	20.09	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	5.30	Put		0.00000	0,000	20.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,620.00000	2,585,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,430.00000	9,465,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,430.00000	7,465,000	47.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,430.00000	5,465,000	47.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	45.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,430.00000	3,465,000	45.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	32.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,430.00000	1,465,000	32.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		0.00000	0,000	19.26	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		430.00000	465,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		570.00000	535,000	19.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	19.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,570.00000	1,535,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,570.00000	2,535,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,130.00000	8,165,000	47.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	47.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,130.00000	6,165,000	47.33	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	11.05	Call		0.00000	0,000	47.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,130.00000	4,165,000	47.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	40.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,130.00000	2,165,000	40.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,870.00000	3,835,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,180.00000	2,215,000	40.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	40.73	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	42.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,580.00000	2,615,000	42.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	41.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,280.00000	2,315,000	41.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	42.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,630.00000	2,665,000	42.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	25.28	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		880.00000	915,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,980.00000	2,015,000	39.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	39.99	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		680.00000	715,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	22.61	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,880.00000	1,915,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	38.65	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	23.94	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		780.00000	815,000	23.94	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,080.00000	2,115,000	40.36	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	9.00	Call		0.00000	0,000	40.36	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		630.00000	665,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		0.00000	0,000	21.94	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		29.00000	26,000	18.99	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,016.00000	1,052,000	18.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		26.00000	23,000	19.22	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,063.00000	1,099,000	19.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		32.00000	28,000	18.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		969.00000	1,004,000	18.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,500.00000	1,537,000	21.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		13.00000	11,000	21.22	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,487.00000	3,526,000	25.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	25.86	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		401.00000	429,000	15.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		114.00000	103,000	15.88	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,402.00000	1,439,000	20.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		15.00000	13,000	20.77	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		563.00000	594,000	16.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		76.00000	68,000	16.77	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		605.00000	637,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		68.00000	61,000	17.00	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		649.00000	682,000	17.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		62.00000	56,000	17.22	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		364.00000	391,000	15.66	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		127.00000	115,000	15.66	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		260.00000	284,000	15.00	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		173.00000	158,000	15.00	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		480.00000	510,000	16.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		93.00000	84,000	16.33	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		293.00000	318,000	15.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		156.00000	142,000	15.22	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		440.00000	469,000	16.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		103.00000	93,000	16.11	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		141.00000	128,000	15.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		328.00000	354,000	15.44	0.00	0	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		188.00000	178,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		536.00000	565,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		176.00000	167,000	16.48	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		574.00000	604,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		201.00000	190,000	16.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		499.00000	527,000	16.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		534.00000	507,000	14.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		132.00000	144,000	14.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		162.00000	154,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,016.00000	1,046,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		155.00000	148,000	17.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,059.00000	1,090,000	17.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		169.00000	162,000	17.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		973.00000	1,004,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		428.00000	412,000	15.59	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		489.00000	512,000	15.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		410.00000	395,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		521.00000	545,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		447.00000	430,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		458.00000	480,000	15.45	0.00	0	0
Total \$ / R Option										0.00	0	555,319
Total \$ / R										1,000,398,088.30	144,125	932,212
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			6.88490	6.91990			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.97440	7.01260			0.00	0	90
Total \$ / R MAXI Future										0.00	0	90
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		1,649.00000	748,000	14.59	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		9,659.00000	12,258,000	14.59	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		859.00000	338,000	15.25	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		13,869.00000	16,848,000	15.25	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		3,022.00000	1,576,000	13.92	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		6,032.00000	8,086,000	13.92	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		21,217.00000	19,435,000	14.55	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		19,957.00000	21,995,000	14.55	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		19,160.00000	17,516,000	14.77	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		22,900.00000	25,076,000	14.77	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		23,892.00000	21,545,000	14.33	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		17,632.00000	19,105,000	14.33	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			10.87670	10.94090			68,229,539.10	6,273	13,931
£ / R	On	14/03/2011			11.01100	11.08010			39,177,138.00	3,558	31,300
£ / R	On	13/06/2011			11.14180	11.21080			0.00	0	1,829
£ / R	On	19/09/2011			11.27840	11.34940			20,921,432.00	1,855	2,355
£ / R	On	19/12/2011			11.41210	11.48500			0.00	0	0
Total £ / R Future									128,328,109.10	11,686	49,415
£ / R	On	13/12/2010		11.90	Call	0.00000	0,000	21.55	0.00	0	0
£ / R	On	13/12/2010		11.90	Put	959.00000	1,023,000	21.55	0.00	0	0
£ / R	On	13/12/2010		11.85	Put	909.00000	973,000	21.06	0.00	0	0
£ / R	On	13/12/2010		11.85	Call	0.00000	0,000	21.06	0.00	0	50
£ / R	On	14/03/2011		11.80	Call	103.00000	89,000	15.17	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	823.00000	878,000	15.17	0.00	0	0
£ / R	On	14/03/2011		11.85	Call	96.00000	83,000	15.29	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	866.00000	922,000	15.29	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	111.00000	97,000	15.05	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	781.00000	836,000	15.05	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	545.00000	593,000	14.34	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	175.00000	154,000	14.34	0.00	0	870
£ / R	On	14/03/2011		12.55	Put	1,504.00000	1,568,000	16.94	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	34.00000	29,000	16.94	0.00	0	870
£ / R	On	14/03/2011		12.00	Put	996.00000	1,055,000	15.64	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	76.00000	66,000	15.64	0.00	0	150
£ / R	On	13/06/2011		11.85	Call	241.00000	223,000	15.25	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	880.00000	931,000	15.25	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	230.00000	213,000	15.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		919.00000	971,000	15.36	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		252.00000	234,000	15.15	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		841.00000	892,000	15.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		503.00000	473,000	14.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		654.00000	695,000	14.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		485.00000	456,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		686.00000	728,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		522.00000	491,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		623.00000	663,000	14.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		604.00000	570,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		769.00000	808,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		586.00000	553,000	14.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		801.00000	841,000	14.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		622.00000	587,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		737.00000	775,000	14.56	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										128,328,109.10	11,686	51,355
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08210	0.08240			60,015.10	731	948
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08330	0.08360			60,892.30	731	801
Total ¥ / R Future										120,907.40	1,462	1,749
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		4.00000	2,000	23.29	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		364.00000	392,000	23.29	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		0.00000	0,000	33.98	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,360.00000	1,390,000	33.98	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	0.08	Call		640.00000	610,000	19.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		0.00000	0,000	19.28	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		208.00000	196,000	20.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		548.00000	566,000	20.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		57.00000	53,000	23.59	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,397.00000	1,423,000	23.59	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		728.00000	702,000	17.25	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		68.00000	72,000	17.25	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										120,907.40	1,462	1,749
€ / R	On	13/12/2010	Foreign Exchange Future			9.11210	9.17300			22,115,066.70	2,427	6,535
€ / R	On	14/03/2011	Foreign Exchange Future			9.22610	9.29090			5,627,921.00	610	15,273
€ / R	On	13/06/2011	Foreign Exchange Future			9.33710	9.40210			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.45330	9.51990			17,015,940.00	1,800	2,300
€ / R	On	19/12/2011	Foreign Exchange Future			9.56950	9.63870			0.00	0	0
Total € / R Future										44,758,927.70	4,837	29,928
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		11,027.00000	11,088,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		9,027.00000	9,088,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		7,027.00000	7,088,000	40.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	40.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		5,027.00000	5,088,000	40.74	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	12.20	Call		0.00000	0,000	37.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		3,027.00000	3,088,000	37.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		2,027.00000	2,088,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	23.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		1,027.00000	1,088,000	23.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		35.00000	14,000	11.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		62.00000	102,000	11.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		973.00000	912,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	36.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,877.00000	2,938,000	36.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		11,077.00000	11,138,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		9,077.00000	9,138,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		7,077.00000	7,138,000	40.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	40.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		5,077.00000	5,138,000	40.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	37.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		3,077.00000	3,138,000	37.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		2,077.00000	2,138,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	23.60	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		1,077.00000	1,138,000	23.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		21.00000	7,000	12.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		98.00000	145,000	12.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		923.00000	862,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,777.00000	11,838,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,777.00000	9,838,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,777.00000	7,838,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	40.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,777.00000	5,838,000	40.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	40.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,777.00000	3,838,000	40.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	36.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,777.00000	2,838,000	36.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	31.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,777.00000	1,838,000	31.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	20.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		777.00000	838,000	20.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		225.00000	166,000	11.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		2.00000	4,000	11.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,677.00000	11,738,000	40.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,677.00000	9,738,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	40.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,677.00000	7,738,000	40.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	40.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,677.00000	5,738,000	40.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	39.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,677.00000	3,738,000	39.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	36.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,677.00000	2,738,000	36.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	30.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,677.00000	1,738,000	30.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	19.11	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		677.00000	738,000	19.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		323.00000	263,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		0.00000	1,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,827.00000	10,888,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,827.00000	8,888,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,827.00000	6,888,000	40.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	40.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,827.00000	4,888,000	40.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	36.59	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		2,827.00000	2,888,000	36.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,827.00000	1,888,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		827.00000	888,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		178.00000	121,000	11.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		5.00000	9,000	11.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,173.00000	1,112,000	19.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	19.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,927.00000	10,988,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,927.00000	8,988,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,927.00000	6,988,000	40.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	40.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,927.00000	4,988,000	40.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,927.00000	2,988,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,927.00000	1,988,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	21.92	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		927.00000	988,000	21.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		92.00000	47,000	10.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		19.00000	35,000	10.70	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		1,073.00000	1,012,000	19.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	19.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,227.00000	11,288,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,227.00000	9,288,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,227.00000	7,288,000	40.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	40.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,227.00000	5,288,000	40.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	38.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,227.00000	3,288,000	38.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,227.00000	2,288,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	25.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,227.00000	1,288,000	25.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		3.00000	1,000	14.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		230.00000	289,000	14.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		773.00000	712,000	16.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	16.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,377.00000	11,438,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,377.00000	9,438,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	40.66	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		7,377.00000	7,438,000	40.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	40.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,377.00000	5,438,000	40.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	38.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,377.00000	3,438,000	38.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	34.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,377.00000	2,438,000	34.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	26.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,377.00000	1,438,000	26.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		1.00000	0,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		378.00000	438,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		623.00000	562,000	15.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	15.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,677.00000	10,738,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,677.00000	8,738,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,677.00000	6,738,000	40.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	40.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,677.00000	4,738,000	40.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,323.00000	1,262,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,727.00000	10,788,000	40.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,727.00000	8,788,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,727.00000	6,788,000	40.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	40.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,727.00000	4,788,000	40.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,727.00000	2,788,000	36.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	30.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,727.00000	1,788,000	30.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	19.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		727.00000	788,000	19.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		274.00000	214,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1.00000	2,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,273.00000	1,212,000	19.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	19.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,777.00000	10,838,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,777.00000	8,838,000	40.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,777.00000	6,838,000	40.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	40.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,777.00000	4,838,000	40.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,223.00000	1,162,000	19.12	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	19.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,127.00000	1,188,000	24.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	24.16	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		427.00000	488,000	16.31	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		12.00000	4,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		139.00000	192,000	12.94	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		80.00000	68,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		589.00000	642,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		72.00000	61,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		631.00000	685,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		89.00000	76,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		548.00000	600,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		359.00000	403,000	12.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		150.00000	129,000	12.70	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,131.00000	1,193,000	15.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		22.00000	19,000	15.00	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,227.00000	1,289,000	15.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		18.00000	15,000	15.26	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		851.00000	910,000	14.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		42.00000	36,000	14.24	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		122.00000	105,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		431.00000	479,000	12.96	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		209.00000	193,000	13.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		607.00000	656,000	13.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		197.00000	182,000	14.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		645.00000	695,000	14.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		221.00000	205,000	13.83	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		569.00000	618,000	13.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		377.00000	361,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		507.00000	558,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		360.00000	344,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		540.00000	591,000	13.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		395.00000	377,000	13.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		475.00000	524,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		454.00000	438,000	13.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		615.00000	669,000	13.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		437.00000	423,000	14.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		648.00000	704,000	14.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		472.00000	455,000	13.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		583.00000	636,000	13.85	0.00	0	0
Total € / R Option										0.00	0	36,034
Total € / R										44,758,927.70	4,837	65,962
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79050	6.79480			63,450,432.00	9,344	8,269
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80330	6.80770			12,735,777.60	1,872	4,410
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80990	6.81430			0.00	0	905
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81380	6.81880			39,451,902.00	5,790	5,790
Total AU\$ / R Future										115,638,111.60	17,006	19,374
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		4.00000	14,000	17.73	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		109.00000	124,000	17.73		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		156.00000	166,000	17.37		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		1.00000	6,000	17.37		0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		211.00000	209,000	11.03		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		103.00000	106,000	11.03		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		177.00000	175,000	10.67		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		119.00000	122,000	10.67		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		246.00000	244,000	11.39		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		88.00000	91,000	11.39		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		313.00000	307,000	11.38		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		149.00000	147,000	11.38		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		279.00000	273,000	11.11		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		165.00000	163,000	11.11		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		349.00000	343,000	11.65		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		135.00000	133,000	11.65		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		366.00000	361,000	11.45		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		197.00000	197,000	11.45		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		333.00000	328,000	11.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		214.00000	214,000	11.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		400.00000	395,000	11.67		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		181.00000	181,000	11.67		0.00	0	0
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								115,638,111.60	17,006	19,574
CAD/ R On 13/12/2010 Foreign Exchange Future			6.82480	6.87130				0.00	0	360
CAD/ R On 14/03/2011 Foreign Exchange Future			6.90000	6.94890				0.00	0	1,441

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Future								0.00	0	1,801
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	16.44		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		829.00000	875,000	16.44		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	17.00		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		879.00000	925,000	17.00		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	15.89		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		779.00000	825,000	15.89		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		104.00000	87,000	10.56		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		205.00000	237,000	10.56		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		89.00000	74,000	10.76		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		240.00000	274,000	10.76		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		122.00000	102,000	10.37		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		173.00000	202,000	10.37		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	1,801
CHF / R On 13/12/2010 Foreign Exchange Future			6.98990	7.01720				0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.08830	7.11830				0.00	0	40
Total CHF / R Future								0.00	0	40
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		31.00000	18,000	14.16		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		64.00000	78,000	14.16		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		17.00000	9,000	14.81		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		100.00000	119,000	14.81		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		53.00000	35,000	13.52		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		36.00000	45,000	13.52		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		161.00000	150,000	15.16	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		293.00000	312,000	15.16	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		145.00000	134,000	15.33	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		327.00000	346,000	15.33	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		179.00000	167,000	15.00	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		261.00000	279,000	15.00	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	40
RAIN	On	13/12/2010	Foreign Exchange Future			13,365.90000	13,437.36000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,541.18000	13,618.83000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		3.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		629.00000	1,341,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		3.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		630.00000	1,341,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		3.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		629.00000	1,341,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		656.00000	307,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		468.00000	895,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		656.00000	307,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		468.00000	895,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		656.00000	307,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		468.00000	895,000	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			1.03450	1.03850			0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Future			1.04870	1.05350			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Call		388.00000	348,000	18.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Put		3.00000	3,000	18.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Call		22.00000	12,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		137.00000	167,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		885.00000	845,000	20.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		0.00000	0,000	20.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		319.00000	292,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		284.00000	305,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		149.00000	151,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		614.00000	664,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		636.00000	598,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		101.00000	111,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							1,289,244,144.10	179,116	479,290
Total Options							0.00	0	593,493
Grand Total:							1,289,244,144.10	179,116	1,072,783