



# Currency Derivatives Daily MTM Report

Daily summary for: 23/11/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.10060	7.01320			88,317,262.80	12,438	260,772
\$ / R	On	14/03/2011	Foreign Exchange Future			7.19580	7.10600			27,970,074.60	3,887	70,253
\$ / R	On	13/06/2011	Foreign Exchange Future			7.28500	7.19640			65,565.00	9	16,949
\$ / R	On	19/09/2011	Foreign Exchange Future			7.38310	7.29380			0.00	0	288
<b>Total \$ / R Future</b>										<b>116,352,902.40</b>	<b>16,334</b>	<b>348,262</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,937.00000	8,849,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,937.00000	6,849,000	42.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	38.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,937.00000	4,849,000	38.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	31.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,937.00000	2,849,000	31.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1.00000	1,000	20.13	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		938.00000	850,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		129.00000	192,000	15.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		66.00000	41,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,063.00000	1,151,000	21.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,063.00000	2,151,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,063.00000	3,151,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,537.00000	1,449,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,987.00000	8,899,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,987.00000	6,899,000	42.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	38.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,987.00000	4,899,000	38.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	31.40	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,987.00000	2,899,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		99.00000	155,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		86.00000	54,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,013.00000	1,101,000	20.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,013.00000	2,101,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,013.00000	3,101,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	16.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,037.00000	8,949,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	42.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,037.00000	6,949,000	42.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,037.00000	4,949,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	31.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,037.00000	2,949,000	31.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	1,000	20.83	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,037.00000	950,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		78.00000	123,000	14.41	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		115.00000	72,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		963.00000	1,051,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,963.00000	2,051,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,963.00000	3,051,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,087.00000	8,999,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	42.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,087.00000	6,999,000	42.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	38.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,087.00000	4,999,000	38.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	31.75	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	10.10	Put		3,087.00000	2,999,000	31.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,087.00000	999,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		61.00000	94,000	14.10	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		148.00000	93,000	14.10	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		913.00000	1,001,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,913.00000	2,001,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,913.00000	3,001,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.48	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		988.00000	900,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,137.00000	9,049,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	42.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,137.00000	7,049,000	42.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	38.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,137.00000	5,049,000	38.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	31.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,137.00000	3,049,000	31.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	21.54	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,137.00000	1,049,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		47.00000	74,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		184.00000	123,000	14.46	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	6.15	Call		863.00000	951,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,863.00000	1,951,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,863.00000	2,951,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,187.00000	9,099,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	42.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,187.00000	7,099,000	42.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	38.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,187.00000	5,099,000	38.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	32.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,187.00000	3,099,000	32.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,187.00000	1,099,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		36.00000	57,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		223.00000	156,000	14.81	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		813.00000	901,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,813.00000	1,901,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,813.00000	2,901,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,237.00000	9,149,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	42.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,237.00000	7,149,000	42.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	39.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,237.00000	5,149,000	39.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	32.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,237.00000	3,149,000	32.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	22.25	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,237.00000	1,149,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		27.00000	44,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		264.00000	193,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		764.00000	851,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		1.00000	0,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,763.00000	1,851,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,763.00000	2,851,000	17.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,437.00000	9,349,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	42.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,437.00000	7,349,000	42.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	39.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,437.00000	5,349,000	39.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	32.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,437.00000	3,349,000	32.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	23.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,437.00000	1,349,000	23.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		9.00000	15,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		446.00000	364,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		565.00000	652,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		2.00000	1,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,563.00000	1,651,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,563.00000	2,651,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,387.00000	9,299,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	42.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,387.00000	7,299,000	42.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	39.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,387.00000	5,299,000	39.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	32.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,387.00000	3,299,000	32.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,387.00000	1,299,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		12.00000	19,000	16.23	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		399.00000	318,000	16.23	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		615.00000	701,000	18.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		2.00000	0,000	18.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,613.00000	1,701,000	24.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,613.00000	2,701,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	24.73	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,587.00000	1,499,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,487.00000	9,399,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	42.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,487.00000	7,399,000	42.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,487.00000	5,399,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	33.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,487.00000	3,399,000	33.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,487.00000	1,399,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		7.00000	11,000	16.94	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		494.00000	410,000	16.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		517.00000	602,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		4.00000	1,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,513.00000	1,601,000	23.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	23.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,513.00000	2,601,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,287.00000	1,199,000	22.61	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,837.00000	8,749,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,837.00000	6,749,000	42.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	37.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,837.00000	4,749,000	37.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	30.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,837.00000	2,749,000	30.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1.00000	2,000	19.42	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		838.00000	751,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		200.00000	273,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		37.00000	22,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,163.00000	1,251,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,163.00000	2,251,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,163.00000	3,251,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,887.00000	8,799,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,887.00000	6,799,000	42.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	37.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,887.00000	4,799,000	37.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	31.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,887.00000	2,799,000	31.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1.00000	1,000	19.77	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		888.00000	800,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		163.00000	231,000	15.33	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		50.00000	30,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,113.00000	1,201,000	21.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,113.00000	2,201,000	23.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,113.00000	3,201,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,287.00000	9,199,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	42.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,287.00000	7,199,000	42.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	39.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,287.00000	5,199,000	39.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	32.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,287.00000	3,199,000	32.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		21.00000	34,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		308.00000	233,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		714.00000	801,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		1.00000	0,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,713.00000	1,801,000	24.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	24.59	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	4.30	Call		2,713.00000	2,801,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,337.00000	9,249,000	43.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	42.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,337.00000	7,249,000	42.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	39.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,337.00000	5,249,000	39.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	32.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,337.00000	3,249,000	32.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,337.00000	1,249,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		16.00000	26,000	15.88	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		353.00000	275,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		664.00000	751,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		1.00000	0,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,663.00000	1,751,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,663.00000	2,751,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	43.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,037.00000	7,949,000	43.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,037.00000	5,949,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	35.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,037.00000	3,949,000	35.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	27.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,037.00000	1,949,000	27.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,963.00000	4,051,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,087.00000	1,999,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	28.27	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	29.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,487.00000	2,399,000	29.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	28.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,187.00000	2,099,000	28.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,537.00000	2,449,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		1.00000	2,000	19.06	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		788.00000	701,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,887.00000	1,799,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	26.86	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		591.00000	505,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		4.00000	6,000	17.65	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,787.00000	1,699,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.15	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		2.00000	4,000	18.36	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		689.00000	603,000	18.36	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,987.00000	1,899,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	27.56	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		542.00000	457,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		5.00000	8,000	17.29	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		49.00000	58,000	18.35	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		943.00000	862,000	18.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		45.00000	54,000	18.57	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		989.00000	908,000	18.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		53.00000	63,000	18.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		897.00000	817,000	18.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,418.00000	1,332,000	20.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		24.00000	28,000	20.58	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,395.00000	3,305,000	25.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.05	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		356.00000	298,000	15.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		162.00000	194,000	15.23	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,321.00000	1,236,000	20.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		27.00000	32,000	20.13	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		507.00000	440,000	16.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		113.00000	136,000	16.12	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		548.00000	479,000	16.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		104.00000	125,000	16.35	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		589.00000	518,000	16.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		95.00000	114,000	16.57	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		322.00000	266,000	15.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		178.00000	212,000	15.01	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		227.00000	189,000	14.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		233.00000	285,000	14.88	997,500.00	3,500	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		429.00000	367,000	15.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		135.00000	163,000	15.68	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		257.00000	212,000	14.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		213.00000	258,000	14.83	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		234.00000	264,000	15.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		488.00000	429,000	15.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		220.00000	249,000	15.76	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		524.00000	464,000	15.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		249.00000	281,000	15.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		453.00000	396,000	15.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		618.00000	687,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		122.00000	102,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		197.00000	215,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		953.00000	882,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		188.00000	206,000	17.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		994.00000	923,000	17.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		205.00000	225,000	16.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		911.00000	842,000	16.94	0.00	0	0
<b>Total \$ / R Option</b>										<b>997,500.00</b>	<b>3,500</b>	<b>486,263</b>
<b>Total \$ / R</b>										<b>117,350,402.40</b>	<b>19,834</b>	<b>834,525</b>
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			7.10060	7.01320			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.19580	7.10600			0.00	0	20
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>20</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	7.00	Call		9,925.00000	15,540,000	14.72		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	7.00	Put		8,605.00000	5,480,000	14.72		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	7.05	Call		7,801.00000	12,265,000	14.41		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	7.05	Put		11,481.00000	7,205,000	14.41		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	6.95	Call		12,924.00000	19,164,000	15.03		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	6.95	Put		6,604.00000	4,104,000	15.03		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Call		28,600.00000	34,452,000	14.97		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		18,000.00000	14,872,000	14.97		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		25,853.00000	31,390,000	14.92		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		20,253.00000	16,810,000	14.92		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		31,519.00000	37,674,000	15.02		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		15,919.00000	13,094,000	15.02		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>20</b>
£ / R	On 13/12/2010	Foreign Exchange Future			11.27130	11.19660				11,226,214.80	996	22,073
£ / R	On 14/03/2011	Foreign Exchange Future			11.41380	11.33570				7,373,314.80	646	20,676
£ / R	On 13/06/2011	Foreign Exchange Future			11.54540	11.46940				0.00	0	1,901
<b>Total £ / R Future</b>										<b>18,599,529.60</b>	<b>1,642</b>	<b>44,650</b>
£ / R	On 13/12/2010	Foreign Exchange Option	11.90	Call		11.00000	13,000	15.78		0.00	0	0
£ / R	On 13/12/2010	Foreign Exchange Option	11.90	Put		714.00000	642,000	15.78		0.00	0	0
£ / R	On 13/12/2010	Foreign Exchange Option	11.85	Put		666.00000	595,000	15.50		0.00	0	0
£ / R	On 13/12/2010	Foreign Exchange Option	11.85	Call		13.00000	16,000	15.50		0.00	0	50
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		191.00000	210,000	14.56		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		655.00000	596,000	14.56		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		179.00000	197,000	14.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		693.00000	633,000	14.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		204.00000	224,000	14.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		618.00000	560,000	14.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		414.00000	365,000	13.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		300.00000	329,000	13.81	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,286.00000	1,215,000	16.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		72.00000	79,000	16.18	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		811.00000	748,000	14.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		147.00000	162,000	14.99	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		352.00000	373,000	14.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		733.00000	678,000	14.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		337.00000	358,000	14.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		768.00000	713,000	14.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		367.00000	390,000	14.65	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		698.00000	645,000	14.65	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,940</b>
<b>Total £ / R</b>										<b>18,599,529.60</b>	<b>1,642</b>	<b>46,590</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08570	0.08410			93,584.40	1,092	1,018
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08700	0.08530			0.00	0	0
<b>Total ¥ / R Future</b>										<b>93,584.40</b>	<b>1,092</b>	<b>1,018</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		90.00000	146,000	20.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		280.00000	176,000	20.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		3.00000	5,000	24.90	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,193.00000	1,035,000	24.90	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		812.00000	971,000	20.26	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		2.00000	1,000	20.26	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		304.00000	376,000	19.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		474.00000	376,000	19.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		98.00000	122,000	22.67	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,268.00000	1,122,000	22.67	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		890.00000	1,039,000	17.58	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		60.00000	39,000	17.58	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>93,584.40</b>	<b>1,092</b>	<b>1,018</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.54790	9.57730			9,672,022.70	1,013	11,461
€ / R	On	14/03/2011	Foreign Exchange Future			9.66630	9.69340			0.00	0	11,312
€ / R	On	13/06/2011	Foreign Exchange Future			9.77560	9.80430			0.00	0	5,820
<b>Total € / R Future</b>										<b>9,672,022.70</b>	<b>1,013</b>	<b>28,593</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,623.00000	10,652,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,623.00000	8,652,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	35.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,623.00000	6,652,000	35.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,623.00000	4,652,000	30.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	25.10	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	Put		2,623.00000	2,652,000	25.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	21.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,623.00000	1,652,000	21.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		5.00000	4,000	14.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		628.00000	656,000	14.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		393.00000	364,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		16.00000	16,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,377.00000	1,348,000	17.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	17.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,473.00000	2,502,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,673.00000	10,702,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,673.00000	8,702,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	35.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,673.00000	6,702,000	35.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	31.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,673.00000	4,702,000	31.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	25.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,673.00000	2,702,000	25.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,673.00000	1,702,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		4.00000	3,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		677.00000	705,000	15.18	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	9.25	Call		347.00000	320,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		20.00000	22,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,327.00000	1,298,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,373.00000	11,402,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,373.00000	9,402,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	35.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,373.00000	7,402,000	35.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	33.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,373.00000	5,402,000	33.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	27.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,373.00000	3,402,000	27.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	24.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,373.00000	2,402,000	24.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,373.00000	1,402,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		17.00000	13,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		390.00000	415,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		631.00000	602,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		4.00000	4,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,273.00000	11,302,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	36.38	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	18.85	Put		9,273.00000	9,302,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	35.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,273.00000	7,302,000	35.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	32.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,273.00000	5,302,000	32.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	26.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,273.00000	3,302,000	26.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	24.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,273.00000	2,302,000	24.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	18.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,273.00000	1,302,000	18.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		27.00000	22,000	12.69	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		300.00000	324,000	12.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		729.00000	700,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		2.00000	2,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,423.00000	10,452,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,423.00000	8,452,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	35.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,423.00000	6,452,000	35.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	30.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,423.00000	4,452,000	30.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	24.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,423.00000	2,452,000	24.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	19.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,423.00000	1,452,000	19.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		13.00000	10,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		436.00000	462,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		582.00000	553,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		5.00000	5,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,577.00000	1,548,000	17.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,523.00000	10,552,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,523.00000	8,552,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	35.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,523.00000	6,552,000	35.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,523.00000	4,552,000	30.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	24.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,523.00000	2,552,000	24.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,523.00000	1,552,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		8.00000	6,000	14.25	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		531.00000	558,000	14.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		486.00000	458,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		9.00000	10,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,477.00000	1,448,000	17.37	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	8.10	Put		0.00000	0,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,823.00000	10,852,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,823.00000	8,852,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	35.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,823.00000	6,852,000	35.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	31.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,823.00000	4,852,000	31.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	25.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,823.00000	2,852,000	25.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,823.00000	1,852,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		2.00000	2,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		825.00000	854,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		221.00000	195,000	11.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		44.00000	47,000	11.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,177.00000	1,148,000	17.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	17.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,973.00000	11,002,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,973.00000	9,002,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	35.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,973.00000	7,002,000	35.64	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	14.55	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,973.00000	5,002,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	26.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,973.00000	3,002,000	26.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	23.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,973.00000	2,002,000	23.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		1.00000	1,000	17.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		974.00000	1,003,000	17.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		117.00000	96,000	10.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		90.00000	98,000	10.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,028.00000	998,000	17.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	0,000	17.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,273.00000	10,302,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,273.00000	8,302,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	35.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,273.00000	6,302,000	35.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,273.00000	4,302,000	29.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,727.00000	1,698,000	17.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	17.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,323.00000	10,352,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	36.38	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	17.90	Put		8,323.00000	8,352,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	35.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,323.00000	6,352,000	35.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,323.00000	4,352,000	29.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	24.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,323.00000	2,352,000	24.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,323.00000	1,352,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		21.00000	17,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		344.00000	369,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		680.00000	651,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		3.00000	3,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,677.00000	1,648,000	17.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,373.00000	10,402,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,373.00000	8,402,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	35.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,373.00000	6,402,000	35.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	30.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,373.00000	4,402,000	30.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,627.00000	1,598,000	17.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.21	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		726.00000	754,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		3.00000	2,000	15.49	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		89.00000	76,000	11.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		112.00000	128,000	11.14	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		304.00000	276,000	12.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		27.00000	28,000	12.59	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		224.00000	211,000	12.74	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		331.00000	345,000	12.74	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		206.00000	194,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		363.00000	378,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		243.00000	229,000	12.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		300.00000	313,000	12.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		180.00000	186,000	12.35	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		373.00000	352,000	12.35	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		792.00000	813,000	14.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		85.00000	79,000	14.54	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		879.00000	901,000	14.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		72.00000	67,000	14.83	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		544.00000	563,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		137.00000	129,000	13.64	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		377.00000	363,000	12.91	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		373.00000	387,000	12.91	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		357.00000	344,000	13.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		403.00000	418,000	13.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		402.00000	387,000	12.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		348.00000	361,000	12.91	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>33,034</b>
<b>Total € / R</b>										<b>9,672,022.70</b>	<b>1,013</b>	<b>61,627</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.94080	6.92760			11,611,958.40	1,673	15,475
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.95020	6.93420			0.00	0	1,234
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.95360	6.93890			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.95740	6.94360			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>11,611,958.40</b>	<b>1,673</b>	<b>16,779</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		85.00000	95,000	11.22	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		57.00000	54,000	11.22	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		84.00000	73,000	10.62	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		62.00000	64,000	10.62	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		320.00000	335,000	12.23	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		86.00000	85,000	12.23	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		282.00000	297,000	11.91	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		98.00000	97,000	11.91	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		360.00000	375,000	12.56	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		76.00000	75,000	12.56	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		418.00000	428,000	12.23	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		129.00000	124,000	12.23	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		381.00000	390,000	11.99	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		142.00000	136,000	11.99	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		456.00000	466,000	12.48	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		117.00000	112,000	12.48	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 19/09/2011 Foreign Exchange Option	6.65	Call		465.00000	474,000	12.00		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		171.00000	167,000	12.00		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		430.00000	438,000	11.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		186.00000	181,000	11.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		501.00000	511,000	12.20		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		157.00000	154,000	12.20		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total AU\$ / R</b>								<b>11,611,958.40</b>	<b>1,673</b>	<b>16,979</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.95000	6.90300				0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			7.02820	6.97870				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>400</b>
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	15.12		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		797.00000	750,000	15.12		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	15.44		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		847.00000	800,000	15.44		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	14.80		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		747.00000	700,000	14.80		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		140.00000	163,000	11.19		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		211.00000	185,000	11.19		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		123.00000	143,000	11.36		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		244.00000	215,000	11.36		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		160.00000	184,000	11.02		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		181.00000	156,000	11.02		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>400</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.17530	7.08770			8,883,021.40	1,238	469
CHF / R On 14/03/2011 Foreign Exchange Future			7.27770	7.18750			0.00	0	0
<b>Total CHF / R Future</b>							<b>8,883,021.40</b>	<b>1,238</b>	<b>469</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		119.00000	177,000	15.36	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		81.00000	52,000	15.36	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		91.00000	142,000	15.04	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		103.00000	67,000	15.04	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		151.00000	214,000	15.68	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		63.00000	39,000	15.68	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		209.00000	252,000	14.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		272.00000	224,000	14.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		190.00000	228,000	14.91	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		303.00000	250,000	14.91	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		230.00000	279,000	14.93	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		243.00000	201,000	14.93	0.00	0	0
<b>Total CHF / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>							<b>8,883,021.40</b>	<b>1,238</b>	<b>469</b>
RAIN On 13/12/2010 Foreign Exchange Future			13,905.85000	13,819.40000			0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Future			14,100.60000	14,004.31000			0.00	0	0
<b>Total RAIN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN On 13/12/2010 Foreign Exchange Option	13500.00	Call		3,194.00000	4,059,000	2.00	0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.00	Put		0.00000	1,000	2.00	0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.01	Call		3,194.00000	4,058,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		3,194.00000	4,059,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		4,045.00000	5,006,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		2.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		4,045.00000	5,006,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		2.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		4,045.00000	5,006,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2.00000	0,000	2.00	0.00	0	0
<b>Total RAIN Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/12/2010	Foreign Exchange Future			1.06860	1.05580			0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.08690	1.07230			0.00	0	0
<b>Total YUAN/R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		569.00000	692,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		11.00000	6,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		172.00000	251,000	14.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		114.00000	65,000	14.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		1,060.00000	1,187,000	21.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		2.00000	1,000	21.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		452.00000	546,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		229.00000	177,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		238.00000	299,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		515.00000	430,000	15.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		804.00000	926,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		81.00000	57,000	14.00	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>165,213,018.90</b>	<b>22,992</b>	<b>440,191</b>
<b>Total Options</b>							<b>997,500.00</b>	<b>3,500</b>	<b>521,437</b>
<b>Grand Total:</b>							<b>166,210,518.90</b>	<b>26,492</b>	<b>961,628</b>