



Currency Derivatives Daily MTM Report

Daily summary for: 25/11/2010

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			7.04650	7.07240			45,914,994.00	6,516	257,224
\$ / R	On	14/03/2011	Foreign Exchange Future			7.14020	7.16540			3,363,034.20	471	70,495
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22980	7.25510			0.00	0	18,349
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32360	7.35200			0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Future			7.42110	7.36250			0.00	0	0
Total \$ / R Future										49,278,028.20	6,987	346,068
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,878.00000	8,904,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,878.00000	6,904,000	42.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	38.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,878.00000	4,904,000	38.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,878.00000	2,904,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1.00000	0,000	20.44	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		879.00000	904,000	20.44	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		170.00000	145,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		48.00000	49,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,122.00000	1,097,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,122.00000	2,097,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,122.00000	3,097,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,478.00000	1,504,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,928.00000	8,954,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,928.00000	6,954,000	42.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	39.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,928.00000	4,954,000	39.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	32.23	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,928.00000	2,954,000	32.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		136.00000	112,000	14.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		64.00000	66,000	14.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,072.00000	1,047,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,072.00000	2,047,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,072.00000	3,047,000	15.26	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	1,000	15.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,978.00000	9,004,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	42.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,978.00000	7,004,000	42.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	39.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,978.00000	5,004,000	39.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	32.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,978.00000	3,004,000	32.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	21.18	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		978.00000	1,004,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		105.00000	84,000	13.76	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		83.00000	88,000	13.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,022.00000	997,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	1,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,022.00000	1,997,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,022.00000	2,997,000	15.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	15.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,028.00000	9,054,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,028.00000	7,054,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	39.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,028.00000	5,054,000	39.40	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	32.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,028.00000	3,054,000	32.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,028.00000	1,054,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		79.00000	64,000	14.13	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		107.00000	118,000	14.13	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		972.00000	947,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	1,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,972.00000	1,947,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,972.00000	2,947,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	0,000	20.81	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		929.00000	954,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,078.00000	9,104,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,078.00000	7,104,000	43.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	39.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,078.00000	5,104,000	39.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	32.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,078.00000	3,104,000	32.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	21.93	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,078.00000	1,104,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		61.00000	49,000	14.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		139.00000	153,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		922.00000	897,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	1,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,922.00000	1,897,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,922.00000	2,897,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,128.00000	9,154,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,128.00000	7,154,000	43.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	39.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,128.00000	5,154,000	39.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	32.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,128.00000	3,154,000	32.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,128.00000	1,154,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		46.00000	36,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		174.00000	190,000	14.88	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		873.00000	847,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,872.00000	1,847,000	24.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	24.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,872.00000	2,847,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	16.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,178.00000	9,204,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,178.00000	7,204,000	43.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	39.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,178.00000	5,204,000	39.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	33.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,178.00000	3,204,000	33.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	22.67	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,178.00000	1,204,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		35.00000	27,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		213.00000	231,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		823.00000	797,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,822.00000	1,797,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,822.00000	2,797,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,378.00000	9,404,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	43.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,378.00000	7,404,000	43.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	40.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,378.00000	5,404,000	40.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	33.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,378.00000	3,404,000	33.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,378.00000	1,404,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		11.00000	8,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		389.00000	412,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		624.00000	597,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		2.00000	1,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,622.00000	1,597,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,622.00000	2,597,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,328.00000	9,354,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,328.00000	7,354,000	43.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	40.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,328.00000	5,354,000	40.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	33.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,328.00000	3,354,000	33.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,328.00000	1,354,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		15.00000	11,000	16.36	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		343.00000	365,000	16.36	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		673.00000	647,000	17.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		1.00000	1,000	17.18	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	5.40	Call		1,672.00000	1,647,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,672.00000	2,647,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	25.27	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,528.00000	1,554,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,428.00000	9,454,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	43.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,428.00000	7,454,000	43.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	40.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,428.00000	5,454,000	40.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	34.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,428.00000	3,454,000	34.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,428.00000	1,454,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		8.00000	6,000	17.10	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		436.00000	460,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		574.00000	548,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		2.00000	2,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,572.00000	1,547,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,572.00000	2,547,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	23.04	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		1,228.00000	1,254,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,778.00000	8,804,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,778.00000	6,804,000	42.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,778.00000	4,804,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	31.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,778.00000	2,804,000	31.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1.00000	1,000	19.70	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		779.00000	805,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		248.00000	221,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		26.00000	25,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,222.00000	1,197,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,222.00000	2,197,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,222.00000	3,197,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,828.00000	8,854,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,828.00000	6,854,000	42.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	38.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,828.00000	4,854,000	38.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	31.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,828.00000	2,854,000	31.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1.00000	1,000	20.07	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		829.00000	855,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		208.00000	181,000	14.55	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		36.00000	35,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,172.00000	1,147,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,172.00000	2,147,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,172.00000	3,147,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,228.00000	9,254,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,228.00000	7,254,000	43.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	40.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,228.00000	5,254,000	40.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	33.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,228.00000	3,254,000	33.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		27.00000	20,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		255.00000	274,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		773.00000	747,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,772.00000	1,747,000	23.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,772.00000	2,747,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,278.00000	9,304,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,278.00000	7,304,000	43.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,278.00000	5,304,000	40.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,278.00000	3,304,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,278.00000	1,304,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		20.00000	15,000	15.99	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		298.00000	319,000	15.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		723.00000	697,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		1.00000	1,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,722.00000	1,697,000	23.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	23.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,722.00000	2,697,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,978.00000	8,004,000	43.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	42.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,978.00000	6,004,000	42.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	36.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,978.00000	4,004,000	36.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,978.00000	2,004,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,022.00000	3,997,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,028.00000	2,054,000	28.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	28.80	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	30.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,428.00000	2,454,000	30.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,128.00000	2,154,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	30.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,478.00000	2,504,000	30.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		1.00000	1,000	19.33	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		729.00000	755,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,828.00000	1,854,000	27.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	27.49	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		533.00000	557,000	17.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		5.00000	3,000	17.84	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,728.00000	1,754,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.75	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		3.00000	2,000	18.59	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		631.00000	656,000	18.59	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,928.00000	1,954,000	28.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	28.24	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		484.00000	508,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		6.00000	4,000	17.47	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		54.00000	50,000	18.49	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		889.00000	910,000	18.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		50.00000	46,000	18.72	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		935.00000	956,000	18.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		59.00000	54,000	18.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		844.00000	864,000	18.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,361.00000	1,384,000	20.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		26.00000	24,000	20.78	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,336.00000	3,361,000	25.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.17	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		316.00000	329,000	15.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		181.00000	169,000	15.29	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,265.00000	1,287,000	20.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		30.00000	27,000	20.32	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		461.00000	477,000	16.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		126.00000	117,000	16.21	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		501.00000	517,000	16.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		116.00000	107,000	16.43	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		541.00000	558,000	16.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		106.00000	98,000	16.66	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		283.00000	295,000	15.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		198.00000	185,000	15.06	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		199.00000	208,000	14.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		264.00000	248,000	14.64	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		386.00000	401,000	15.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		151.00000	141,000	15.75	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		222.00000	233,000	14.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		237.00000	223,000	14.60	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		351.00000	364,000	15.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		166.00000	154,000	15.52	0.00	0	400
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		252.00000	241,000	15.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		447.00000	461,000	15.68	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		237.00000	226,000	15.86	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		482.00000	496,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		269.00000	256,000	15.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		414.00000	426,000	15.50	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		663.00000	640,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		108.00000	110,000	14.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		208.00000	202,000	17.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		906.00000	928,000	17.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		199.00000	193,000	17.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		947.00000	969,000	17.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		218.00000	211,000	17.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		866.00000	887,000	17.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		0.00000	504,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		0.00000	433,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		0.00000	480,000	15.41	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	7.40	Put		0.00000	459,000	15.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		0.00000	528,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		0.00000	407,000	15.35	0.00	0	0
Total \$ / R Option										0.00	0	486,663
Total \$ / R										49,278,028.20	6,987	832,731
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			7.04650	7.07240			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.14020	7.16540			428,412.00	60	50
Total \$ / R MAXI Future										428,412.00	60	50
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		13,566.00000	11,247,000	14.02	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		6,326.00000	6,597,000	14.02	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		10,517.00000	8,419,000	13.76	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		8,277.00000	8,769,000	13.76	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		16,994.00000	14,506,000	14.29	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		4,754.00000	4,856,000	14.29	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		32,156.00000	30,383,000	14.72	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		15,616.00000	16,363,000	14.72	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		29,175.00000	27,501,000	14.68	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		17,635.00000	18,481,000	14.68	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		35,303.00000	33,435,000	14.76	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		13,763.00000	14,415,000	14.76	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										428,412.00	60	50
£ / R	On	13/12/2010	Foreign Exchange Future			11.11120	11.16990			444,448.00	40	21,803
£ / R	On	14/03/2011	Foreign Exchange Future			11.25160	11.30870			45,006.40	4	20,680

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 Future			11.38580	11.44240			0.00	0	1,901
Total £ / R Future										489,454.40	44	44,384
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		9.00000	7,000	17.41	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		739.00000	796,000	17.41	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		691.00000	747,000	17.11	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		11.00000	8,000	17.11	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		183.00000	165,000	15.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		674.00000	713,000	15.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		171.00000	154,000	15.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		712.00000	752,000	15.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		195.00000	176,000	14.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		636.00000	674,000	14.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		429.00000	460,000	14.25	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		288.00000	262,000	14.25	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,309.00000	1,359,000	16.65	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		68.00000	61,000	16.65	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		831.00000	874,000	15.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		140.00000	126,000	15.45	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		340.00000	314,000	14.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		748.00000	778,000	14.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		326.00000	300,000	15.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		784.00000	814,000	15.05	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		356.00000	328,000	14.86	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		714.00000	742,000	14.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Option										0.00	0	1,940
Total £ / R										489,454.40	44	46,324
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08490			0.00	0	1,038
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08550	0.08620			0.00	0	0
Total ¥ / R Future										0.00	0	1,038
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		108.00000	85,000	20.55	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		218.00000	255,000	20.55	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		3.00000	1,000	24.02	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,113.00000	1,171,000	24.02	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		891.00000	831,000	20.40	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		1.00000	1,000	20.40	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		336.00000	306,000	20.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		416.00000	456,000	20.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		107.00000	95,000	23.07	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,187.00000	1,245,000	23.07	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		967.00000	905,000	17.66	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		47.00000	55,000	17.66	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,038
€ / R	On	13/12/2010	Foreign Exchange Future			9.40300	9.47710			404,329.00	43	11,461
€ / R	On	14/03/2011	Foreign Exchange Future			9.52150	9.59400			5,408,212.00	568	11,876
€ / R	On	13/06/2011	Foreign Exchange Future			9.63440	9.70710			0.00	0	5,820
Total € / R Future										5,812,541.00	611	29,157
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	38.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,723.00000	10,797,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,723.00000	8,797,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,723.00000	6,797,000	37.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,723.00000	4,797,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	27.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,723.00000	2,797,000	27.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	23.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,723.00000	1,797,000	23.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		3.00000	2,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		726.00000	799,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		301.00000	234,000	12.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		24.00000	31,000	12.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,277.00000	1,203,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	26.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,573.00000	2,647,000	26.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,773.00000	10,847,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,773.00000	8,847,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,773.00000	6,847,000	37.66	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	14.25	Call		0.00000	0,000	33.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,773.00000	4,847,000	33.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,773.00000	2,847,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	23.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,773.00000	1,847,000	23.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		3.00000	1,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		776.00000	848,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		258.00000	193,000	11.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		31.00000	40,000	11.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,227.00000	1,153,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,473.00000	11,547,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,473.00000	9,547,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	38.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,473.00000	7,547,000	38.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	35.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,473.00000	5,547,000	35.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	29.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,473.00000	3,547,000	29.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,473.00000	2,547,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	21.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,473.00000	1,547,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		10.00000	5,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		483.00000	552,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		533.00000	460,000	14.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		6.00000	7,000	14.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,373.00000	11,447,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,373.00000	9,447,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	38.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,373.00000	7,447,000	38.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	35.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,373.00000	5,447,000	35.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	29.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,373.00000	3,447,000	29.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,373.00000	2,447,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	20.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,373.00000	1,447,000	20.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		17.00000	9,000	13.99	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		390.00000	456,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		631.00000	557,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		4.00000	4,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,523.00000	10,597,000	38.54	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	18.00	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,523.00000	8,597,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,523.00000	6,597,000	37.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	32.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,523.00000	4,597,000	32.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	26.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,523.00000	2,597,000	26.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	21.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,523.00000	1,597,000	21.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		8.00000	4,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		531.00000	601,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		485.00000	413,000	13.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		8.00000	10,000	13.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,477.00000	1,403,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,623.00000	10,697,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,623.00000	8,697,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,623.00000	6,697,000	37.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	32.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,623.00000	4,697,000	32.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	26.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,623.00000	2,697,000	26.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	22.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,623.00000	1,697,000	22.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		5.00000	3,000	15.73	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		628.00000	700,000	15.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		391.00000	320,000	13.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		14.00000	17,000	13.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,377.00000	1,303,000	19.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	19.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,923.00000	10,997,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,923.00000	8,997,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	37.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,923.00000	6,997,000	37.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,923.00000	4,997,000	33.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,923.00000	2,997,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,923.00000	1,997,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		924.00000	998,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		144.00000	92,000	10.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		67.00000	89,000	10.86	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	8.40	Call		1,077.00000	1,003,000	18.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	18.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,073.00000	11,147,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,073.00000	9,147,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	37.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,073.00000	7,147,000	37.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,073.00000	5,147,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	28.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,073.00000	3,147,000	28.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	25.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,073.00000	2,147,000	25.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		1.00000	0,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,074.00000	1,147,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		71.00000	43,000	11.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		144.00000	190,000	11.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		928.00000	854,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	1,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,373.00000	10,447,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,373.00000	8,447,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,373.00000	6,447,000	37.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	32.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,373.00000	4,447,000	32.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,627.00000	1,553,000	20.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	20.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,423.00000	10,497,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,423.00000	8,497,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,423.00000	6,497,000	37.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	32.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,423.00000	4,497,000	32.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	26.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,423.00000	2,497,000	26.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	21.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,423.00000	1,497,000	21.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		13.00000	7,000	14.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		436.00000	504,000	14.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		582.00000	508,000	14.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		5.00000	5,000	14.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,577.00000	1,503,000	20.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	20.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,473.00000	10,547,000	38.54	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	17.95	Call		0.00000	0,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,473.00000	8,547,000	38.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,473.00000	6,547,000	37.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,473.00000	4,547,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,527.00000	1,453,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		825.00000	898,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		2.00000	1,000	17.12	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		57.00000	33,000	12.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		180.00000	230,000	12.25	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		217.00000	156,000	11.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		40.00000	53,000	11.58	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		188.00000	162,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		394.00000	441,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		173.00000	149,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		429.00000	478,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		204.00000	176,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		360.00000	405,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		217.00000	245,000	12.29	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		311.00000	266,000	12.29	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		877.00000	940,000	15.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		71.00000	61,000	15.17	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		967.00000	1,031,000	15.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		61.00000	52,000	15.49	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		621.00000	677,000	14.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		115.00000	98,000	14.21	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		333.00000	305,000	13.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		426.00000	471,000	13.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		315.00000	288,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		458.00000	504,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		352.00000	322,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		395.00000	438,000	13.17	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										5,812,541.00	611	62,191
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.89570	6.94390			0.00	0	15,400
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.90700	6.95180			0.00	0	1,034
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.91330	6.96040			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.91470	6.96340			0.00	0	0
Total AU\$ / R Future										0.00	0	16,504
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		95.00000	63,000	10.58	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		51.00000	67,000	10.58	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		70.00000	97,000	10.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		64.00000	43,000	10.92	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		336.00000	299,000	11.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		84.00000	92,000	11.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		297.00000	262,000	11.57	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		95.00000	105,000	11.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		375.00000	338,000	12.24	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		73.00000	81,000	12.24	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		432.00000	394,000	12.00	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		122.00000	131,000	12.00	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		395.00000	358,000	11.74	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		135.00000	145,000	11.74	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		471.00000	432,000	12.25	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		111.00000	119,000	12.25	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		478.00000	440,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		165.00000	175,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		442.00000	405,000	11.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		179.00000	190,000	11.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		515.00000	477,000	12.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		152.00000	162,000	12.02	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	16,704
CAD/ R On 13/12/2010 Foreign Exchange Future			6.97270	6.97340			0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			7.05070	7.05060			0.00	0	0
Total CAD/ R Future							0.00	0	400
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	14.79	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		727.00000	727,000	14.79	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	15.13	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		777.00000	777,000	15.13	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	14.45	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		677.00000	677,000	14.45	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		171.00000	166,000	10.79	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		170.00000	165,000	10.79	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		151.00000	146,000	10.97	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		200.00000	195,000	10.97	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		199.00000	195,000	10.97	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		148.00000	144,000	10.97	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	400
CHF / R On 13/12/2010 Foreign Exchange Future			7.04660	7.13130			0.00	0	469
CHF / R On 14/03/2011 Foreign Exchange Future			7.14820	7.23210			0.00	0	0
Total CHF / R Future							0.00	0	469
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		141.00000	86,000	14.11	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		60.00000	89,000	14.11	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		110.00000	67,000	14.51	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		79.00000	120,000	14.51	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		176.00000	115,000	14.42	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		45.00000	68,000	14.42	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		225.00000	188,000	15.03	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		243.00000	290,000	15.03	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		204.00000	171,000	15.18	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		272.00000	323,000	15.18	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		250.00000	208,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		218.00000	260,000	14.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	469
RAIN	On	13/12/2010	Foreign Exchange Future			13,731.07000	13,811.37000				0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,916.62000	13,996.99000				0.00	0	0
Total RAIN Future											0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		3,114.00000	2,311,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		0.00000	0,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		3,114.00000	2,311,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		0.00000	0,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		3,114.00000	2,311,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		0.00000	0,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		3,972.00000	3,176,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		2.00000	10,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		3,972.00000	3,176,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		2.00000	10,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		3,972.00000	3,176,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2.00000	10,000	2.00		0.00	0	0
Total RAIN Option											0.00	0	0
Total RAIN											0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Future			1.05940	1.06280				0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.07550	1.07870				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		635.00000	602,000	16.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		7.00000	8,000	16.00		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 13/12/2010 Foreign Exchange Option	1.05	Call		208.00000	183,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		80.00000	89,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		1,130.00000	1,096,000	21.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		2.00000	2,000	21.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		490.00000	468,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		203.00000	213,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		261.00000	246,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		474.00000	491,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		855.00000	827,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		68.00000	72,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							56,008,435.60	7,702	438,070
Total Options							0.00	0	521,837
Grand Total:							56,008,435.60	7,702	959,907