



# Currency Derivatives Daily MTM Report

Daily summary for: 22/11/2010

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			7.01320	7.03530			21,853,131.20	3,116	265,458
\$ / R	On	14/03/2011	Foreign Exchange Future			7.10600	7.12100			15,945,864.00	2,244	71,288
\$ / R	On	13/06/2011	Foreign Exchange Future			7.19640	7.21270			4,317,840.00	600	16,949
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29380	7.31760			0.00	0	288
<b>Total \$ / R Future</b>										<b>42,116,835.20</b>	<b>5,960</b>	<b>353,983</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,915.00000	8,937,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,915.00000	6,937,000	42.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,915.00000	4,937,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	31.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,915.00000	2,937,000	31.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2.00000	1,000	20.72	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		917.00000	938,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		152.00000	129,000	14.11	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		67.00000	66,000	14.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,085.00000	1,063,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,085.00000	2,063,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,085.00000	3,063,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,515.00000	1,537,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,965.00000	8,987,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,965.00000	6,987,000	42.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	38.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,965.00000	4,987,000	38.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	31.95	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,965.00000	2,987,000	31.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		121.00000	99,000	13.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		86.00000	86,000	13.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,035.00000	1,013,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,035.00000	2,013,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,035.00000	3,013,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	16.53	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	16.05	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,015.00000	9,037,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	42.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,015.00000	7,037,000	42.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	38.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,015.00000	5,037,000	38.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	32.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,015.00000	3,037,000	32.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	0,000	21.44	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,016.00000	1,037,000	21.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		98.00000	78,000	14.16	273,000.00	3,500	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		113.00000	115,000	14.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		986.00000	963,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	0,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,985.00000	1,963,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,985.00000	2,963,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,065.00000	9,087,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	42.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,065.00000	7,087,000	42.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	39.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,065.00000	5,087,000	39.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	32.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,065.00000	3,087,000	32.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1.00000	0,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,066.00000	1,087,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		79.00000	61,000	14.52	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		144.00000	148,000	14.52	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		936.00000	913,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		1.00000	0,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,935.00000	1,913,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,935.00000	2,913,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	1,000	21.08	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		966.00000	988,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,115.00000	9,137,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	42.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,115.00000	7,137,000	42.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	39.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,115.00000	5,137,000	39.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	32.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,115.00000	3,137,000	32.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		1.00000	0,000	22.17	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,116.00000	1,137,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		63.00000	47,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		178.00000	184,000	14.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		886.00000	863,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		1.00000	0,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,885.00000	1,863,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,885.00000	2,863,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,165.00000	9,187,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	42.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,165.00000	7,187,000	42.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	39.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,165.00000	5,187,000	39.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	32.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,165.00000	3,187,000	32.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1.00000	0,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,166.00000	1,187,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		50.00000	36,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		215.00000	223,000	15.25	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		836.00000	813,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		1.00000	0,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,835.00000	1,813,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,835.00000	2,813,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,215.00000	9,237,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	42.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,215.00000	7,237,000	42.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	39.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,215.00000	5,237,000	39.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	32.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,215.00000	3,237,000	32.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	22.90	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,215.00000	1,237,000	22.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		39.00000	27,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		254.00000	264,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		786.00000	764,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,785.00000	1,763,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,785.00000	2,763,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,415.00000	9,437,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	43.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,415.00000	7,437,000	43.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	40.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,415.00000	5,437,000	40.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,415.00000	3,437,000	33.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,415.00000	1,437,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		15.00000	9,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		430.00000	446,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		589.00000	565,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		4.00000	2,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,585.00000	1,563,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,585.00000	2,563,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,365.00000	9,387,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,365.00000	7,387,000	43.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	40.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,365.00000	5,387,000	40.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	33.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,365.00000	3,387,000	33.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,365.00000	1,387,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		19.00000	12,000	16.71	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		384.00000	399,000	16.71	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		638.00000	615,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		3.00000	2,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,635.00000	1,613,000	17.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,635.00000	2,613,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	25.45	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,565.00000	1,587,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,465.00000	9,487,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	43.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,465.00000	7,487,000	43.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	40.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,465.00000	5,487,000	40.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	33.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,465.00000	3,487,000	33.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,465.00000	1,487,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		12.00000	7,000	17.44	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		477.00000	494,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		540.00000	517,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		5.00000	4,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,535.00000	1,513,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,535.00000	2,513,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	23.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,265.00000	1,287,000	23.27	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	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,815.00000	8,837,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,815.00000	6,837,000	42.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,815.00000	4,837,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,815.00000	2,837,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2.00000	1,000	19.99	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		817.00000	838,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		225.00000	200,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		40.00000	37,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,185.00000	1,163,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,185.00000	2,163,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,185.00000	3,163,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,865.00000	8,887,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,865.00000	6,887,000	42.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,865.00000	4,887,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	31.59	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	9.90	Put		2,865.00000	2,887,000	31.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2.00000	1,000	20.35	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		867.00000	888,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		187.00000	163,000	14.43	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		52.00000	50,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,135.00000	1,113,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,135.00000	2,113,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,135.00000	3,113,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,265.00000	9,287,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,265.00000	7,287,000	43.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,265.00000	5,287,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	33.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,265.00000	3,287,000	33.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		31.00000	21,000	15.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		296.00000	308,000	15.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		737.00000	714,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		2.00000	1,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,735.00000	1,713,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	17.61	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	4.30	Call		2,735.00000	2,713,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,315.00000	9,337,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,315.00000	7,337,000	43.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	39.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,315.00000	5,337,000	39.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	33.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,315.00000	3,337,000	33.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,315.00000	1,337,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		24.00000	16,000	16.35	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		339.00000	353,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		687.00000	664,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		2.00000	1,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,685.00000	1,663,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,685.00000	2,663,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,015.00000	8,037,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	42.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,015.00000	6,037,000	42.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	35.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,015.00000	4,037,000	35.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,015.00000	2,037,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,985.00000	3,963,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,065.00000	2,087,000	28.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	28.72	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,465.00000	2,487,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,165.00000	2,187,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	30.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,515.00000	2,537,000	30.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		3.00000	1,000	19.62	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		768.00000	788,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,865.00000	1,887,000	27.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	27.64	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		572.00000	591,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		7.00000	4,000	18.17	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,765.00000	1,787,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.91	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		5.00000	2,000	18.90	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		670.00000	689,000	18.90	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,965.00000	1,987,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	28.36	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		524.00000	542,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		9.00000	5,000	17.80	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		54.00000	49,000	18.65	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		933.00000	943,000	18.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		50.00000	45,000	18.87	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		979.00000	989,000	18.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		59.00000	53,000	18.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		888.00000	897,000	18.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,406.00000	1,418,000	20.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		27.00000	24,000	20.88	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,380.00000	3,395,000	25.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.08	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		353.00000	356,000	15.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		174.00000	162,000	15.53	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,310.00000	1,321,000	20.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		31.00000	27,000	20.43	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		502.00000	507,000	16.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		123.00000	113,000	16.42	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		542.00000	548,000	16.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		113.00000	104,000	16.65	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		582.00000	589,000	16.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		103.00000	95,000	16.87	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		318.00000	322,000	15.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		189.00000	178,000	15.31	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		225.00000	227,000	14.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		246.00000	233,000	14.64	0.00	0	1,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		425.00000	429,000	15.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		146.00000	135,000	15.98	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		255.00000	257,000	14.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		226.00000	213,000	14.86	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		246.00000	234,000	15.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		483.00000	488,000	15.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		231.00000	220,000	16.08	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		518.00000	524,000	16.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		261.00000	249,000	15.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		448.00000	453,000	15.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		635.00000	618,000	14.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		122.00000	122,000	14.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		208.00000	197,000	17.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		940.00000	953,000	17.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		199.00000	188,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		981.00000	994,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		217.00000	205,000	17.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		899.00000	911,000	17.28	0.00	0	0
<b>Total \$ / R Option</b>										<b>273,000.00</b>	<b>3,500</b>	<b>482,763</b>
<b>Total \$ / R</b>										<b>42,389,835.20</b>	<b>9,460</b>	<b>836,746</b>
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			7.01320	7.03530			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.10600	7.12100			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 MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		12,075.00000	9,925,000	13.80	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		8,545.00000	8,605,000	13.80	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		9,781.00000	7,801,000	14.16	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		11,251.00000	11,481,000	14.16	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		15,228.00000	12,924,000	14.11	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		6,698.00000	6,604,000	14.11	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		30,059.00000	28,600,000	14.70	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		17,959.00000	18,000,000	14.70	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		27,246.00000	25,853,000	14.67	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		20,146.00000	20,253,000	14.67	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		33,038.00000	31,519,000	14.73	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		15,938.00000	15,919,000	14.73	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			11.19660	11.22100			2,194,533.60	196	22,519
£ / R	On	14/03/2011	Foreign Exchange Future			11.33570	11.34860			0.00	0	20,491
£ / R	On	13/06/2011	Foreign Exchange Future			11.46940	11.48370			0.00	0	1,901
<b>Total £ / R Future</b>										<b>2,194,533.60</b>	<b>196</b>	<b>44,911</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		18.00000	11,000	16.19	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		697.00000	714,000	16.19	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		650.00000	666,000	15.92	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		21.00000	13,000	15.92	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		206.00000	191,000	14.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		657.00000	655,000	14.84	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		194.00000	179,000	14.95	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		695.00000	693,000	14.95	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		219.00000	204,000	14.73	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		620.00000	618,000	14.73	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		419.00000	414,000	14.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		318.00000	300,000	14.08	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,281.00000	1,286,000	16.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		80.00000	72,000	16.46	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		811.00000	811,000	15.27	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		160.00000	147,000	15.27	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		366.00000	352,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		732.00000	733,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		350.00000	337,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		766.00000	768,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		381.00000	367,000	14.91	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		697.00000	698,000	14.91	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>2,194,533.60</b>	<b>196</b>	<b>46,851</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08410	0.08430			0.00	0	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08530	0.08540			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>286</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		105.00000	90,000	20.62	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		275.00000	280,000	20.62	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		5.00000	3,000	25.64	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	0.10	Put		1,175.00000	1,193,000	25.64	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		833.00000	812,000	20.08	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		3.00000	2,000	20.08	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		313.00000	304,000	20.15	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		473.00000	474,000	20.15	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		102.00000	98,000	23.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,262.00000	1,268,000	23.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		901.00000	890,000	17.67	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		61.00000	60,000	17.67	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>286</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.57730	9.60460			287,319.00	30	11,463
€ / R	On	14/03/2011	Foreign Exchange Future			9.69340	9.71040			0.00	0	11,312
€ / R	On	13/06/2011	Foreign Exchange Future			9.80430	9.82160			0.00	0	5,820
<b>Total € / R Future</b>										<b>287,319.00</b>	<b>30</b>	<b>28,595</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,595.00000	10,623,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,595.00000	8,623,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	35.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,595.00000	6,623,000	35.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,595.00000	4,623,000	30.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	24.81	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		2,595.00000	2,623,000	24.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,595.00000	1,623,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		9.00000	5,000	14.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		604.00000	628,000	14.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		422.00000	393,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		17.00000	16,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,405.00000	1,377,000	18.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	18.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	24.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,445.00000	2,473,000	24.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,645.00000	10,673,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,645.00000	8,673,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	35.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,645.00000	6,673,000	35.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,645.00000	4,673,000	30.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	24.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,645.00000	2,673,000	24.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,645.00000	1,673,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		7.00000	4,000	14.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		652.00000	677,000	14.91	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	9.25	Call		377.00000	347,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		22.00000	20,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,355.00000	1,327,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,345.00000	11,373,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,345.00000	9,373,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	36.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,345.00000	7,373,000	36.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	32.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,345.00000	5,373,000	32.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,345.00000	3,373,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	24.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,345.00000	2,373,000	24.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		1.00000	0,000	19.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,346.00000	1,373,000	19.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		26.00000	17,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		371.00000	390,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		659.00000	631,000	15.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		4.00000	4,000	15.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,245.00000	11,273,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	38.01	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		9,245.00000	9,273,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	36.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,245.00000	7,273,000	36.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	32.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,245.00000	5,273,000	32.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	26.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,245.00000	3,273,000	26.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	23.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,245.00000	2,273,000	23.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		1.00000	0,000	18.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,246.00000	1,273,000	18.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		41.00000	27,000	12.46	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		286.00000	300,000	12.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		757.00000	729,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		2.00000	2,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,395.00000	10,423,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,395.00000	8,423,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	34.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,395.00000	6,423,000	34.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	29.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,395.00000	4,423,000	29.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	24.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,395.00000	2,423,000	24.26	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	11.00	Call		1.00000	0,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,396.00000	1,423,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		21.00000	13,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		416.00000	436,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		611.00000	582,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		6.00000	5,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,605.00000	1,577,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,495.00000	10,523,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,495.00000	8,523,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	35.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,495.00000	6,523,000	35.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,495.00000	4,523,000	30.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	24.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,495.00000	2,523,000	24.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	20.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,495.00000	1,523,000	20.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		14.00000	8,000	13.99	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		509.00000	531,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		515.00000	486,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		10.00000	9,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,505.00000	1,477,000	18.95	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	18.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,795.00000	10,823,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,795.00000	8,823,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	35.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,795.00000	6,823,000	35.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,795.00000	4,823,000	30.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	25.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,795.00000	2,823,000	25.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	21.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,795.00000	1,823,000	21.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	2,000	15.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		799.00000	825,000	15.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		250.00000	221,000	12.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		45.00000	44,000	12.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,205.00000	1,177,000	17.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	17.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,945.00000	10,973,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,945.00000	8,973,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	36.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,945.00000	6,973,000	36.02	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	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,945.00000	4,973,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,945.00000	2,973,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,945.00000	1,973,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		2.00000	1,000	16.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		947.00000	974,000	16.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		143.00000	117,000	11.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		88.00000	90,000	11.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,055.00000	1,028,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		0.00000	1,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,245.00000	10,273,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,245.00000	8,273,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	34.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,245.00000	6,273,000	34.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,245.00000	4,273,000	29.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,755.00000	1,727,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,295.00000	10,323,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	38.01	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		8,295.00000	8,323,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	34.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,295.00000	6,323,000	34.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,295.00000	4,323,000	29.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	23.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,295.00000	2,323,000	23.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		1.00000	0,000	18.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,296.00000	1,323,000	18.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		33.00000	21,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		328.00000	344,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		708.00000	680,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		3.00000	3,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,705.00000	1,677,000	19.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	19.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,345.00000	10,373,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,345.00000	8,373,000	38.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	34.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,345.00000	6,373,000	34.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	29.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,345.00000	4,373,000	29.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,655.00000	1,627,000	19.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	19.47	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		701.00000	726,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		6.00000	3,000	15.21	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		114.00000	89,000	10.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		109.00000	112,000	10.93	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		333.00000	304,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		28.00000	27,000	12.81	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		242.00000	224,000	12.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		332.00000	331,000	12.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		224.00000	206,000	12.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		364.00000	363,000	12.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		261.00000	243,000	12.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		301.00000	300,000	12.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		182.00000	180,000	12.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		392.00000	373,000	12.49	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		787.00000	792,000	14.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		97.00000	85,000	14.51	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		874.00000	879,000	14.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		84.00000	72,000	14.81	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		543.00000	544,000	13.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		153.00000	137,000	13.61	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		395.00000	377,000	12.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		373.00000	373,000	12.86	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		375.00000	357,000	12.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		403.00000	403,000	12.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		420.00000	402,000	12.87	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	348,000	12.87	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>287,319.00</b>	<b>30</b>	<b>61,629</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.92760	6.89390			0.00	0	14,802
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.93420	6.89410			0.00	0	1,234
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.93890	6.89990			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.94360	6.90930			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>16,106</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		72.00000	85,000	10.66	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		78.00000	57,000	10.66	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		109.00000	84,000	10.98	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		53.00000	62,000	10.98	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		295.00000	320,000	11.91	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		101.00000	86,000	11.91	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		258.00000	282,000	11.58	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		114.00000	98,000	11.58	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		333.00000	360,000	12.24	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		89.00000	76,000	12.24	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		388.00000	418,000	12.22	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		138.00000	129,000	12.22	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		352.00000	381,000	11.99	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		152.00000	142,000	11.99	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		426.00000	456,000	12.45	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		126.00000	117,000	12.45	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		439.00000	465,000	12.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		180.00000	171,000	12.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		405.00000	430,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		196.00000	186,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		475.00000	501,000	12.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		166.00000	157,000	12.18	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>0.00</b>	<b>0</b>	<b>16,306</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.90300	6.88470			0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			6.97870	6.95290			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	15.23	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		815.00000	797,000	15.23	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	15.57	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		865.00000	847,000	15.57	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	14.89	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		765.00000	747,000	14.89	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		136.00000	140,000	11.21	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		233.00000	211,000	11.21	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		119.00000	123,000	11.39	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		266.00000	244,000	11.39	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		154.00000	160,000	11.03	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		201.00000	181,000	11.03	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			7.08770	7.04070				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.18750	7.13230				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>150</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		98.00000	119,000	14.64		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		107.00000	81,000	14.64		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		78.00000	91,000	14.31		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		137.00000	103,000	14.31		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		126.00000	151,000	14.96		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		85.00000	63,000	14.96		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		189.00000	209,000	14.98		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		307.00000	272,000	14.98		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		172.00000	190,000	15.13		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		340.00000	303,000	15.13		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		208.00000	230,000	14.83		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		276.00000	243,000	14.83		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>0.00</b>	<b>0</b>	<b>150</b>
RAIN On 13/12/2010 Foreign Exchange Future			13,819.40000	13,859.65000				0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Future			14,004.31000	14,031.00000				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		3,597.00000	3,194,000	2.00		0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.00	Put		1.00000	0,000	2.00		0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.01	Call		3,596.00000	3,194,000	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		3,597.00000	3,194,000	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		4,311.00000	4,045,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		1.00000	2,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		4,311.00000	4,045,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		1.00000	2,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		4,311.00000	4,045,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1.00000	2,000	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			1.05580	1.05940			0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.07230	1.07520			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		606.00000	569,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		12.00000	11,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		203.00000	172,000	14.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		109.00000	114,000	14.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		1,096.00000	1,060,000	20.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		2.00000	2,000	20.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		474.00000	452,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		222.00000	229,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		255.00000	238,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		503.00000	515,000	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		830.00000	804,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		78.00000	81,000	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>44,598,687.80</b>	<b>6,186</b>	<b>444,451</b>
<b>Total Options</b>							<b>273,000.00</b>	<b>3,500</b>	<b>517,937</b>
<b>Grand Total:</b>							<b>44,871,687.80</b>	<b>9,686</b>	<b>962,388</b>