



Currency Derivatives Daily MTM Report

Daily summary for: 26/11/2010

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			7.11910	7.04650			221,581,987.50	31,125	273,000
\$ / R	On	14/03/2011	Foreign Exchange Future			7.21470	7.14020			24,089,883.30	3,339	71,650
\$ / R	On	13/06/2011	Foreign Exchange Future			7.30530	7.22980			11,922,249.60	1,632	19,151
\$ / R	On	19/09/2011	Foreign Exchange Future			7.40190	7.32360			0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Future			7.50030	7.42110			0.00	0	0
Total \$ / R Future										257,594,120.40	36,096	363,801
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,904.00000	8,831,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,904.00000	6,831,000	43.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,904.00000	4,831,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	32.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,904.00000	2,831,000	32.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		0.00000	1,000	20.25	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		904.00000	832,000	20.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		145.00000	198,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		49.00000	29,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,097.00000	1,169,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,097.00000	2,169,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,097.00000	3,169,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,504.00000	1,431,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,954.00000	8,881,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,954.00000	6,881,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,954.00000	4,881,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	32.36	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,954.00000	2,881,000	32.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		112.00000	160,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		66.00000	41,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,047.00000	1,119,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	0,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,047.00000	2,119,000	25.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	25.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,047.00000	3,119,000	15.68	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		1.00000	0,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,004.00000	8,931,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,004.00000	6,931,000	43.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	39.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,004.00000	4,931,000	39.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	32.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,004.00000	2,931,000	32.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	20.99	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,004.00000	931,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		84.00000	126,000	14.23	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		88.00000	57,000	14.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		997.00000	1,069,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	0,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,997.00000	2,069,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,997.00000	3,069,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,054.00000	8,981,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,054.00000	6,981,000	43.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	39.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,054.00000	4,981,000	39.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	32.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,054.00000	2,981,000	32.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	21.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,054.00000	981,000	21.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		64.00000	95,000	13.95	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		118.00000	76,000	13.95	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		947.00000	1,019,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		1.00000	0,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,947.00000	2,019,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,947.00000	3,019,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	20.62	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		954.00000	881,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,104.00000	9,031,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,104.00000	7,031,000	43.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	39.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,104.00000	5,031,000	39.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	32.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,104.00000	3,031,000	32.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	21.73	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,104.00000	1,031,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		49.00000	73,000	14.32	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		153.00000	104,000	14.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		897.00000	969,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		1.00000	0,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,897.00000	1,969,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,897.00000	2,969,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,154.00000	9,081,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,154.00000	7,081,000	43.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	40.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,154.00000	5,081,000	40.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,154.00000	3,081,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,154.00000	1,081,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		36.00000	56,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		190.00000	137,000	14.69	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		847.00000	919,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		1.00000	0,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,847.00000	1,919,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,847.00000	2,919,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	16.68	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	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,204.00000	9,131,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,204.00000	7,131,000	43.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,204.00000	5,131,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	33.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,204.00000	3,131,000	33.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	22.47	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,204.00000	1,131,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		27.00000	42,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		231.00000	173,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		797.00000	869,000	18.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		1.00000	0,000	18.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,797.00000	1,869,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,797.00000	2,869,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,404.00000	9,331,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,404.00000	7,331,000	43.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	40.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,404.00000	5,331,000	40.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	34.16	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		3,404.00000	3,331,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,404.00000	1,331,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		8.00000	13,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		412.00000	344,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		597.00000	669,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		1.00000	0,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,597.00000	1,669,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,597.00000	2,669,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,354.00000	9,281,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,354.00000	7,281,000	43.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	40.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,354.00000	5,281,000	40.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	33.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,354.00000	3,281,000	33.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,354.00000	1,281,000	23.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		11.00000	17,000	16.18	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		365.00000	298,000	16.18	2,384,000.00	8,000	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		647.00000	719,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		1.00000	0,000	17.82	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		1,647.00000	1,719,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,647.00000	2,719,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	25.07	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,554.00000	1,481,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,454.00000	9,381,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	43.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,454.00000	7,381,000	43.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	41.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,454.00000	5,381,000	41.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	34.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,454.00000	3,381,000	34.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,454.00000	1,381,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		6.00000	9,000	16.92	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		460.00000	390,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		548.00000	620,000	17.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		2.00000	1,000	17.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,547.00000	1,619,000	23.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	23.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,547.00000	2,619,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	22.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,254.00000	1,181,000	22.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,804.00000	8,731,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,804.00000	6,731,000	43.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,804.00000	4,731,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	31.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,804.00000	2,731,000	31.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1.00000	1,000	19.51	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		805.00000	732,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		221.00000	283,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		25.00000	14,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,197.00000	1,269,000	21.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	0,000	21.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,197.00000	2,269,000	23.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	23.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,197.00000	3,269,000	15.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	15.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,854.00000	8,781,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,854.00000	6,781,000	43.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	39.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,854.00000	4,781,000	39.22	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	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,854.00000	2,781,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1.00000	1,000	19.88	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		855.00000	782,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		181.00000	239,000	15.06	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		35.00000	20,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,147.00000	1,219,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	0,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,147.00000	2,219,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,147.00000	3,219,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,254.00000	9,181,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,254.00000	7,181,000	43.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	40.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,254.00000	5,181,000	40.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,254.00000	3,181,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		20.00000	31,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		274.00000	212,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		747.00000	819,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		1.00000	0,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,747.00000	1,819,000	25.07	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		1.00000	0,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,747.00000	2,819,000	17.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	17.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,304.00000	9,231,000	44.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,304.00000	7,231,000	43.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	40.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,304.00000	5,231,000	40.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	33.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,304.00000	3,231,000	33.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,304.00000	1,231,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		15.00000	23,000	15.81	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		319.00000	254,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		697.00000	769,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		1.00000	0,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,697.00000	1,769,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,697.00000	2,769,000	18.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	18.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	44.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,004.00000	7,931,000	44.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	42.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,004.00000	5,931,000	42.77	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	11.05	Call		0.00000	0,000	36.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,004.00000	3,931,000	36.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	28.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,004.00000	1,931,000	28.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,997.00000	4,069,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,054.00000	1,981,000	28.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	28.77	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	30.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,454.00000	2,381,000	30.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,154.00000	2,081,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	30.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,504.00000	2,431,000	30.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		1.00000	1,000	19.14	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		755.00000	682,000	19.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,854.00000	1,781,000	27.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	27.29	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		557.00000	486,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		3.00000	5,000	17.66	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,754.00000	1,681,000	26.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.55	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		2.00000	3,000	18.40	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		656.00000	584,000	18.40	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,954.00000	1,881,000	28.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	28.03	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		508.00000	438,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		4.00000	7,000	17.29	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		50.00000	59,000	18.37	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		910.00000	844,000	18.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		46.00000	55,000	18.59	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		956.00000	890,000	18.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		54.00000	64,000	18.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		864.00000	799,000	18.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,384.00000	1,313,000	20.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		24.00000	28,000	20.58	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,361.00000	3,286,000	25.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.13	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		329.00000	285,000	15.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		169.00000	200,000	15.26	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,287.00000	1,217,000	20.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		27.00000	32,000	20.14	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		477.00000	425,000	16.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		117.00000	140,000	16.15	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		517.00000	463,000	16.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		107.00000	128,000	16.37	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		558.00000	502,000	16.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		98.00000	117,000	16.59	300,807.00	2,571	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		295.00000	254,000	15.04	762,000.00	3,000	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		185.00000	219,000	15.04	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		208.00000	178,000	14.89	534,000.00	3,000	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		248.00000	293,000	14.89	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		401.00000	352,000	15.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		141.00000	167,000	15.71	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		233.00000	200,000	14.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		223.00000	265,000	14.85	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		364.00000	318,000	15.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		154.00000	183,000	15.48	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		0.00000	239,000	14.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		0.00000	224,000	14.82	575,904.00	2,571	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		241.00000	272,000	15.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		461.00000	417,000	15.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		226.00000	256,000	15.80	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		496.00000	451,000	15.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		256.00000	289,000	15.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		426.00000	384,000	15.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		640.00000	702,000	15.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		110.00000	97,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		202.00000	220,000	17.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		928.00000	868,000	17.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		193.00000	211,000	17.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		969.00000	909,000	17.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		211.00000	230,000	16.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		887.00000	828,000	16.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		504.00000	551,000	15.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		433.00000	401,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		480.00000	526,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		459.00000	426,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		528.00000	576,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		407.00000	376,000	15.44	0.00	0	0
Total \$ / R Option										4,556,711.00	19,142	497,805
Total \$ / R										262,150,831.40	55,238	861,606
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			7.11910	7.04650			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.21470	7.14020			0.00	0	50
Total \$ / R MAXI Future										0.00	0	50
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		11,247.00000	16,021,000	14.51	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		6,597.00000	4,111,000	14.51	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		8,419.00000	12,568,000	14.23	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		8,769.00000	5,658,000	14.23	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		14,506.00000	19,835,000	14.78	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		4,856.00000	2,925,000	14.78	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		30,383.00000	35,363,000	14.95	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		16,363.00000	13,893,000	14.95	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		27,501.00000	32,249,000	14.92	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		18,481.00000	15,779,000	14.92	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		33,435.00000	38,639,000	14.99	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		14,415.00000	12,169,000	14.99	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	50

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			11.12580	11.11120			378,277.20	34	21,803
£ / R	On	14/03/2011	Foreign Exchange Future			11.26870	11.25160			676,122.00	60	20,680
£ / R	On	13/06/2011	Foreign Exchange Future			11.40280	11.38580			0.00	0	1,901
Total £ / R Future										1,054,399.20	94	44,384
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		7.00000	6,000	17.12	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		796.00000	780,000	17.12	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		747.00000	731,000	16.83	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		8.00000	7,000	16.83	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		165.00000	165,000	14.86	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		713.00000	696,000	14.86	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		154.00000	154,000	14.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		752.00000	735,000	14.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		176.00000	177,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		674.00000	658,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		460.00000	445,000	14.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		262.00000	264,000	14.10	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,359.00000	1,341,000	16.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		61.00000	60,000	16.51	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		874.00000	857,000	15.30	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		126.00000	126,000	15.30	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		314.00000	315,000	14.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		778.00000	762,000	14.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		300.00000	301,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		814.00000	798,000	14.93	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		328.00000	330,000	14.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		742.00000	727,000	14.74	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										1,054,399.20	94	46,324
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08470	0.08430			4,235.00	50	988
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08600	0.08550			0.00	0	0
Total ¥ / R Future										4,235.00	50	988
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		85.00000	94,000	20.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		255.00000	224,000	20.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		1.00000	1,000	23.97	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,171.00000	1,131,000	23.97	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		831.00000	871,000	20.47	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		1.00000	1,000	20.47	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		306.00000	326,000	19.90	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		456.00000	426,000	19.90	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		95.00000	102,000	22.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,245.00000	1,202,000	22.95	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		905.00000	948,000	17.61	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		55.00000	48,000	17.61	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										4,235.00	50	988
€ / R	On	13/12/2010	Foreign Exchange Future			9.43370	9.40300			18,886,267.40	2,002	10,462
€ / R	On	14/03/2011	Foreign Exchange Future			9.55530	9.52150			13,396,530.60	1,402	13,076
€ / R	On	13/06/2011	Foreign Exchange Future			9.67110	9.63440			0.00	0	5,820
Total € / R Future										32,282,798.00	3,404	29,358

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	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,797.00000	10,766,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,797.00000	8,766,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	36.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,797.00000	6,766,000	36.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	31.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,797.00000	4,766,000	31.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	25.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,797.00000	2,766,000	25.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,797.00000	1,766,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		2.00000	1,000	15.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		799.00000	767,000	15.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		234.00000	262,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		31.00000	28,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,203.00000	1,234,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	24.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,647.00000	2,616,000	24.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,847.00000	10,816,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,847.00000	8,816,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	36.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,847.00000	6,816,000	36.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	32.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,847.00000	4,816,000	32.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	25.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,847.00000	2,816,000	25.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,847.00000	1,816,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		848.00000	817,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		193.00000	220,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		40.00000	36,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,153.00000	1,184,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,547.00000	11,516,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,547.00000	9,516,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	36.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,547.00000	7,516,000	36.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	34.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,547.00000	5,516,000	34.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	28.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,547.00000	3,516,000	28.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	24.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,547.00000	2,516,000	24.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,547.00000	1,516,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		5.00000	5,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		552.00000	521,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		460.00000	491,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		7.00000	7,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,447.00000	11,416,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,447.00000	9,416,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	36.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,447.00000	7,416,000	36.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	33.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,447.00000	5,416,000	33.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	27.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,447.00000	3,416,000	27.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	24.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,447.00000	2,416,000	24.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,447.00000	1,416,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		9.00000	9,000	13.57	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		456.00000	425,000	13.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		557.00000	588,000	16.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		4.00000	4,000	16.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	36.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,597.00000	10,566,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,597.00000	8,566,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	35.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,597.00000	6,566,000	35.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	31.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,597.00000	4,566,000	31.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,597.00000	2,566,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,597.00000	1,566,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		4.00000	4,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		601.00000	570,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		413.00000	443,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		10.00000	9,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,403.00000	1,434,000	21.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	21.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,697.00000	10,666,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,697.00000	8,666,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	35.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,697.00000	6,666,000	35.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,697.00000	4,666,000	31.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	25.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,697.00000	2,666,000	25.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	20.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,697.00000	1,666,000	20.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		3.00000	2,000	15.03	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		700.00000	668,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		320.00000	350,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		17.00000	16,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,303.00000	1,334,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,997.00000	10,966,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,997.00000	8,966,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	36.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,997.00000	6,966,000	36.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,997.00000	4,966,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,997.00000	2,966,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	22.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,997.00000	1,966,000	22.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	0,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		998.00000	966,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		92.00000	112,000	11.64	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	9.40	Put		89.00000	78,000	11.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,003.00000	1,034,000	19.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	19.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,147.00000	11,116,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,147.00000	9,116,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	36.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,147.00000	7,116,000	36.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	32.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,147.00000	5,116,000	32.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	26.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,147.00000	3,116,000	26.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	23.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,147.00000	2,116,000	23.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,147.00000	1,116,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		43.00000	49,000	11.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		190.00000	165,000	11.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		854.00000	884,000	18.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	0,000	18.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,447.00000	10,416,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,447.00000	8,416,000	36.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	35.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,447.00000	6,416,000	35.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	30.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,447.00000	4,416,000	30.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,553.00000	1,584,000	21.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	21.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,497.00000	10,466,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,497.00000	8,466,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	35.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,497.00000	6,466,000	35.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,497.00000	4,466,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	24.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,497.00000	2,466,000	24.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	19.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,497.00000	1,466,000	19.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		7.00000	7,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		504.00000	473,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		508.00000	539,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		5.00000	5,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,503.00000	1,534,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	36.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,547.00000	10,516,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,547.00000	8,516,000	36.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	35.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,547.00000	6,516,000	35.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	31.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,547.00000	4,516,000	31.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,453.00000	1,484,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		898.00000	867,000	16.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	16.20	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		33.00000	37,000	12.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		230.00000	203,000	12.11	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		156.00000	181,000	12.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		53.00000	47,000	12.44	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		162.00000	175,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		441.00000	420,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		149.00000	161,000	13.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		478.00000	456,000	13.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		176.00000	190,000	13.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		405.00000	385,000	13.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		245.00000	234,000	12.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		266.00000	289,000	12.62	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		940.00000	911,000	15.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		61.00000	66,000	15.24	0.00	0	14,937

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	Put		1,031.00000	1,001,000	15.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		52.00000	56,000	15.55	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		677.00000	652,000	14.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		98.00000	107,000	14.31	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		0.00000	243,000	12.76	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		0.00000	288,000	12.76	864,000.00	3,000	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		305.00000	321,000	13.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		471.00000	450,000	13.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		288.00000	304,000	13.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		504.00000	483,000	13.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		322.00000	339,000	13.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		438.00000	418,000	13.18	0.00	0	0
Total € / R Option										864,000.00	3,000	36,034
Total € / R										33,146,798.00	6,404	65,392
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.82820	6.89570			0.00	0	15,400
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.88370	6.90700			688,370.00	100	1,134
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.89100	6.91330			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.89680	6.91470			0.00	0	0
Total AU\$ / R Future										688,370.00	100	16,604
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		63.00000	38,000	11.47	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		67.00000	110,000	11.47	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		97.00000	147,000	11.81	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		43.00000	25,000	11.81	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		299.00000	283,000	11.93	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	6.70	Put		92.00000	99,000	11.93	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		262.00000	247,000	11.60	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		105.00000	113,000	11.60	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		338.00000	320,000	12.25	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		81.00000	86,000	12.25	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		394.00000	379,000	12.00	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		131.00000	138,000	12.00	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		358.00000	343,000	11.75	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		145.00000	152,000	11.75	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		432.00000	416,000	12.24	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		119.00000	125,000	12.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		440.00000	428,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		175.00000	181,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		405.00000	394,000	11.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		190.00000	197,000	11.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		477.00000	464,000	12.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		162.00000	167,000	12.02	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							688,370.00	100	16,804
CAD/ R On 13/12/2010 Foreign Exchange Future			6.98020	6.97270			0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			7.06720	7.05070			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	14.94	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		727.00000	720,000	14.94	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	7.75	Call		0.00000	0,000	15.28		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		777.00000	770,000	15.28		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	14.60		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		677.00000	670,000	14.60		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		166.00000	179,000	11.11		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		165.00000	162,000	11.11		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		146.00000	157,000	11.28		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		195.00000	190,000	11.28		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		195.00000	208,000	11.29		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		144.00000	141,000	11.29		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			7.10490	7.04660				0.00	0	469
CHF / R On 14/03/2011 Foreign Exchange Future			7.20890	7.14820				0.00	0	0
Total CHF / R Future								0.00	0	469
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		86.00000	117,000	14.23		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		89.00000	62,000	14.23		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		67.00000	88,000	13.92		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		120.00000	83,000	13.92		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		115.00000	150,000	14.54		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		68.00000	45,000	14.54		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		188.00000	212,000	14.79		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		290.00000	253,000	14.79		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		171.00000	192,000	14.95		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		323.00000	283,000	14.95	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		208.00000	233,000	14.64	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		260.00000	224,000	14.64	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	469
RAIN	On	13/12/2010	Foreign Exchange Future			13,804.13000	13,731.07000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,992.56000	13,916.62000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		2,311.00000	3,041,000	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		2,311.00000	3,041,000	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		2,311.00000	3,041,000	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		3,176.00000	3,928,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		10.00000	2,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		3,176.00000	3,928,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		10.00000	3,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		3,176.00000	3,928,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		10.00000	2,000	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			1.06720	1.05940			0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.08270	1.07550			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Call		602.00000	678,000	17.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Put		8.00000	6,000	17.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Call		183.00000	232,000	14.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		89.00000	60,000	14.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		1,096.00000	1,173,000	22.00		0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		2.00000	1,000	22.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		468.00000	513,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		213.00000	186,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		246.00000	275,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		491.00000	448,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		827.00000	888,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		72.00000	61,000	14.00		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								291,623,922.60	39,744	456,054
Total Options								5,420,711.00	22,142	535,979
Grand Total:								297,044,633.60	61,886	992,033