



# Currency Derivatives Daily MTM Report

Daily summary for: 01/12/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.04920	7.12470			29,113,196.00	4,130	263,709
\$ / R	On	14/03/2011	Foreign Exchange Future			7.14460	7.22110			39,895,446.40	5,584	74,976
\$ / R	On	13/06/2011	Foreign Exchange Future			7.23440	7.31140			18,158,344.00	2,510	20,329
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32980	7.40840			0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Future			7.42550	7.50700			0.00	0	0
<b>Total \$ / R Future</b>										<b>87,166,986.40</b>	<b>12,224</b>	<b>359,014</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,825.00000	8,901,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	45.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,825.00000	6,901,000	45.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	41.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,825.00000	4,901,000	41.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	35.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,825.00000	2,901,000	35.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	21.80	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		825.00000	901,000	21.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		196.00000	136,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		21.00000	37,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,175.00000	1,099,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,175.00000	2,099,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,175.00000	3,099,000	15.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	15.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,425.00000	1,501,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,875.00000	8,951,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	45.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,875.00000	6,951,000	45.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	41.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,875.00000	4,951,000	41.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	35.31	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,875.00000	2,951,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		157.00000	103,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		32.00000	54,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,125.00000	1,049,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,125.00000	2,049,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,125.00000	3,049,000	15.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,925.00000	9,001,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	45.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,925.00000	7,001,000	45.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,925.00000	5,001,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	35.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,925.00000	3,001,000	35.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	22.59	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		925.00000	1,001,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		122.00000	74,000	14.68	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		47.00000	75,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,075.00000	999,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,075.00000	1,999,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,075.00000	2,999,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,975.00000	9,051,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,975.00000	7,051,000	45.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	42.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,975.00000	5,051,000	42.07	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	10.10	Call		0.00000	0,000	35.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,975.00000	3,051,000	35.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		975.00000	1,051,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		91.00000	54,000	15.08	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		66.00000	105,000	15.08	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,025.00000	949,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,025.00000	1,949,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,025.00000	2,949,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	22.19	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		875.00000	951,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,025.00000	9,101,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	46.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,025.00000	7,101,000	46.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	42.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,025.00000	5,101,000	42.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	36.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,025.00000	3,101,000	36.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	23.38	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,025.00000	1,101,000	23.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		68.00000	39,000	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	13/12/2010	Foreign Exchange Option	7.15	Put		93.00000	140,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		975.00000	899,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,975.00000	1,899,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,975.00000	2,899,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,075.00000	9,151,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	46.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,075.00000	7,151,000	46.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	42.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,075.00000	5,151,000	42.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	36.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,075.00000	3,151,000	36.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,075.00000	1,151,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		50.00000	28,000	15.87	0.00	0	65,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		125.00000	179,000	15.87	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		925.00000	849,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,925.00000	1,849,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,925.00000	2,849,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	15.31	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	16.25	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,125.00000	9,201,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	46.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,125.00000	7,201,000	46.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	42.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,125.00000	5,201,000	42.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	36.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,125.00000	3,201,000	36.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	24.17	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,125.00000	1,201,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		36.00000	19,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		161.00000	220,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		875.00000	799,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,875.00000	1,799,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,875.00000	2,799,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,325.00000	9,401,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	46.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,325.00000	7,401,000	46.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	42.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,325.00000	5,401,000	42.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	37.59	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	10.45	Put		3,325.00000	3,401,000	37.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,325.00000	1,401,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		9.00000	4,000	17.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		334.00000	405,000	17.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		675.00000	599,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,675.00000	1,599,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,675.00000	2,599,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,275.00000	9,351,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	46.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,275.00000	7,351,000	46.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	42.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,275.00000	5,351,000	42.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	37.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,275.00000	3,351,000	37.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,275.00000	1,351,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		13.00000	6,000	17.45	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		288.00000	357,000	17.45	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		725.00000	649,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	17.65	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		1,725.00000	1,649,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,725.00000	2,649,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	26.94	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,475.00000	1,551,000	26.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,375.00000	9,451,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	46.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,375.00000	7,451,000	46.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	42.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,375.00000	5,451,000	42.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,375.00000	3,451,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,375.00000	1,451,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		6.00000	3,000	18.24	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		381.00000	454,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		625.00000	550,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		0.00000	1,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,625.00000	1,549,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,625.00000	2,549,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	24.57	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	8.30	Put		1,175.00000	1,251,000	24.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,725.00000	8,801,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	45.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,725.00000	6,801,000	45.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	41.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,725.00000	4,801,000	41.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	34.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,725.00000	2,801,000	34.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1.00000	0,000	21.01	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		726.00000	801,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		284.00000	215,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		9.00000	16,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,275.00000	1,199,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,275.00000	2,199,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,275.00000	3,199,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,775.00000	8,851,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	45.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,775.00000	6,851,000	45.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	41.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,775.00000	4,851,000	41.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	34.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,775.00000	2,851,000	34.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	21.40	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		775.00000	851,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		239.00000	174,000	15.37	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		14.00000	25,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,225.00000	1,149,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,225.00000	2,149,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,225.00000	3,149,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,175.00000	9,251,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	46.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,175.00000	7,251,000	46.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	42.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,175.00000	5,251,000	42.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	36.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,175.00000	3,251,000	36.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		26.00000	13,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		201.00000	264,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		825.00000	749,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,825.00000	1,749,000	16.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,825.00000	2,749,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,225.00000	9,301,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	46.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,225.00000	7,301,000	46.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	42.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,225.00000	5,301,000	42.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	37.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,225.00000	3,301,000	37.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,225.00000	1,301,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		18.00000	9,000	17.05	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		243.00000	310,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		775.00000	699,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,775.00000	1,699,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,775.00000	2,699,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,925.00000	8,001,000	48.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	43.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,925.00000	6,001,000	43.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,925.00000	4,001,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,925.00000	2,001,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,075.00000	3,999,000	16.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	16.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,975.00000	2,051,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	30.75	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	32.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,375.00000	2,451,000	32.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,075.00000	2,151,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	33.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,425.00000	2,501,000	33.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		1.00000	0,000	20.61	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		676.00000	751,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,775.00000	1,851,000	29.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	29.31	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		478.00000	552,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		3.00000	1,000	19.03	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,675.00000	1,751,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	28.52	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		1.00000	1,000	19.82	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		576.00000	652,000	19.82	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,875.00000	1,951,000	30.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	30.10	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		429.00000	503,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		4.00000	2,000	18.63	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		58.00000	48,000	18.69	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		837.00000	903,000	18.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		53.00000	44,000	18.91	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		882.00000	949,000	18.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		63.00000	52,000	18.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		792.00000	857,000	18.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,306.00000	1,377,000	20.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		27.00000	22,000	20.87	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,280.00000	3,356,000	25.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.49	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		278.00000	325,000	15.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		199.00000	170,000	15.64	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,210.00000	1,280,000	20.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		31.00000	25,000	20.44	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		417.00000	472,000	16.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		138.00000	117,000	16.51	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		455.00000	511,000	16.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		126.00000	106,000	16.73	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		494.00000	552,000	16.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		115.00000	97,000	16.95	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		247.00000	291,000	15.42	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		218.00000	186,000	15.42	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		172.00000	204,000	14.99	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		293.00000	249,000	14.99	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		345.00000	396,000	16.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		166.00000	141,000	16.08	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		194.00000	229,000	14.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		265.00000	224,000	14.99	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		311.00000	359,000	15.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		182.00000	154,000	15.86	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		239.00000	204,000	15.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		218.00000	259,000	15.20	0.00	0	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		272.00000	244,000	15.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		411.00000	460,000	15.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		256.00000	229,000	16.15	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		445.00000	495,000	16.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		289.00000	259,000	15.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		378.00000	425,000	15.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		706.00000	643,000	15.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		95.00000	109,000	15.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		220.00000	201,000	17.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		862.00000	921,000	17.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		210.00000	193,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		902.00000	963,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		230.00000	211,000	17.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		822.00000	881,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		552.00000	506,000	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		395.00000	431,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		527.00000	483,000	15.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		420.00000	458,000	15.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		577.00000	531,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		370.00000	406,000	15.47	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>562,805</b>
<b>Total \$ / R</b>										<b>87,166,986.40</b>	<b>12,224</b>	<b>921,819</b>
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			7.04920	7.12470			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.14460	7.22110			0.00	0	50
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		15,709.00000	10,288,000	14.91	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		3,239.00000	5,368,000	14.91	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		12,159.00000	7,446,000	14.68	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		4,689.00000	7,526,000	14.68	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		19,643.00000	13,624,000	15.14	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		2,173.00000	3,704,000	15.14	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		35,426.00000	30,460,000	15.01	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		13,316.00000	16,000,000	15.01	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		32,280.00000	27,605,000	15.00	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		15,170.00000	18,145,000	15.00	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		38,737.00000	33,488,000	15.02	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		11,627.00000	14,028,000	15.02	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>50</b>

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010			10.98440	11.05680			6,063,388.80	552	21,808
£ / R	On	14/03/2011			11.12590	11.20000			756,561.20	68	21,500
£ / R	On	13/06/2011			11.25900	11.33480			5,629,500.00	500	1,901
£ / R	On	19/09/2011			11.39940	11.50000			0.00	0	0
£ / R	On	19/12/2011			11.39110	11.65000			0.00	0	0
<b>Total £ / R Future</b>									<b>12,449,450.00</b>	<b>1,120</b>	<b>45,209</b>
£ / R	On	13/12/2010		11.90	Call	3.00000	1,000	19.24	0.00	0	0
£ / R	On	13/12/2010		11.90	Put	846.00000	917,000	19.24	0.00	0	0
£ / R	On	13/12/2010		11.85	Put	796.00000	868,000	18.91	0.00	0	0
£ / R	On	13/12/2010		11.85	Call	3.00000	2,000	18.91	0.00	0	50
£ / R	On	14/03/2011		11.80	Call	151.00000	136,000	15.73	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	751.00000	810,000	15.73	0.00	0	0
£ / R	On	14/03/2011		11.85	Call	141.00000	127,000	15.85	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	791.00000	851,000	15.85	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	162.00000	145,000	15.62	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	712.00000	769,000	15.62	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	493.00000	542,000	14.91	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	243.00000	218,000	14.91	0.00	0	870
£ / R	On	14/03/2011		12.55	Put	1,405.00000	1,475,000	17.51	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	55.00000	51,000	17.51	0.00	0	870
£ / R	On	14/03/2011		12.00	Put	915.00000	978,000	16.21	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	115.00000	104,000	16.21	0.00	0	150
£ / R	On	13/06/2011		11.85	Call	298.00000	277,000	15.49	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	813.00000	868,000	15.49	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	285.00000	265,000	15.60	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		850.00000	906,000	15.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		312.00000	290,000	15.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		777.00000	831,000	15.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	537,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		0.00000	638,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		0.00000	519,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		0.00000	670,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		0.00000	556,000	14.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		0.00000	607,000	14.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		0.00000	578,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		0.00000	837,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		0.00000	561,000	14.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		0.00000	870,000	14.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		0.00000	595,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		0.00000	804,000	14.80	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>12,449,450.00</b>	<b>1,120</b>	<b>47,149</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08360	0.08520			2,508.00	30	978
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08480	0.08650			0.00	0	0
<b>Total ¥ / R Future</b>										<b>2,508.00</b>	<b>30</b>	<b>978</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		97.00000	45,000	21.37	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		177.00000	285,000	21.37	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		1.00000	0,000	27.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,081.00000	1,240,000	27.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		920.00000	761,000	20.68	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		0.00000	1,000	20.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		341.00000	269,000	20.25	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		391.00000	489,000	20.25	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		104.00000	80,000	23.40	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,154.00000	1,300,000	23.40	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		990.00000	840,000	17.72	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		40.00000	60,000	17.72	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>2,508.00</b>	<b>30</b>	<b>978</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.23670	9.26780			1,016,037.00	110	10,286
€ / R	On	14/03/2011	Foreign Exchange Future			9.35710	9.38960			4,023,553.00	430	13,106
€ / R	On	13/06/2011	Foreign Exchange Future			9.47080	9.50460			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.59210	9.65000			0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Future			9.71480	9.80000			0.00	0	0
<b>Total € / R Future</b>										<b>5,039,590.00</b>	<b>540</b>	<b>29,212</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,932.00000	10,963,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,932.00000	8,963,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,932.00000	6,963,000	40.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	36.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,932.00000	4,963,000	36.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,932.00000	2,963,000	30.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	25.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,932.00000	1,963,000	25.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	18.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		932.00000	963,000	18.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		122.00000	101,000	12.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		54.00000	64,000	12.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,068.00000	1,037,000	20.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	20.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,782.00000	2,813,000	29.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,982.00000	11,013,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,982.00000	9,013,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,982.00000	7,013,000	40.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,982.00000	5,013,000	36.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,982.00000	3,013,000	30.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	26.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,982.00000	2,013,000	26.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	18.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		982.00000	1,013,000	18.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		91.00000	73,000	11.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		73.00000	86,000	11.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,018.00000	987,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,682.00000	11,713,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,682.00000	9,713,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	41.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,682.00000	7,713,000	41.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	37.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,682.00000	5,713,000	37.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	33.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,682.00000	3,713,000	33.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,682.00000	2,713,000	29.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	24.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,682.00000	1,713,000	24.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		1.00000	1,000	16.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		683.00000	714,000	16.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		329.00000	300,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		11.00000	13,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,582.00000	11,613,000	42.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,582.00000	9,613,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	41.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,582.00000	7,613,000	41.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	37.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,582.00000	5,613,000	37.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	33.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,582.00000	3,613,000	33.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,582.00000	2,613,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	23.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,582.00000	1,613,000	23.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		2.00000	1,000	16.12	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		584.00000	614,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		424.00000	393,000	15.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		6.00000	6,000	15.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,732.00000	10,763,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,732.00000	8,763,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,732.00000	6,763,000	40.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,732.00000	4,763,000	36.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,732.00000	2,763,000	29.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	24.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,732.00000	1,763,000	24.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	17.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		733.00000	764,000	17.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		284.00000	255,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		16.00000	18,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,268.00000	1,237,000	19.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	19.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,832.00000	10,863,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,832.00000	8,863,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,832.00000	6,863,000	40.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,832.00000	4,863,000	36.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,832.00000	2,863,000	29.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	25.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,832.00000	1,863,000	25.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	0,000	17.92	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		833.00000	863,000	17.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		198.00000	172,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		30.00000	35,000	13.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,168.00000	1,137,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,132.00000	11,163,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,132.00000	9,163,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,132.00000	7,163,000	40.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	36.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,132.00000	5,163,000	36.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	31.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,132.00000	3,163,000	31.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	26.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,132.00000	2,163,000	26.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,132.00000	1,163,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		39.00000	29,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		171.00000	192,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		868.00000	837,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,282.00000	11,313,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,282.00000	9,313,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	41.07	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	16.55	Put		7,282.00000	7,313,000	41.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	37.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,282.00000	5,313,000	37.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	31.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,282.00000	3,313,000	31.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	27.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,282.00000	2,313,000	27.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,282.00000	1,313,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		15.00000	10,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		297.00000	323,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		719.00000	687,000	17.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	0,000	17.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,582.00000	10,613,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,582.00000	8,613,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,582.00000	6,613,000	39.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,582.00000	4,613,000	35.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,418.00000	1,387,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,632.00000	10,663,000	42.42	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,632.00000	8,663,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,632.00000	6,663,000	39.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,632.00000	4,663,000	35.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	28.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,632.00000	2,663,000	28.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	23.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,632.00000	1,663,000	23.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		2.00000	1,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		634.00000	664,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		376.00000	346,000	14.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		8.00000	9,000	14.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,368.00000	1,337,000	19.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	19.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,682.00000	10,713,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,682.00000	8,713,000	42.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,682.00000	6,713,000	39.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	36.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,682.00000	4,713,000	36.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,318.00000	1,287,000	19.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	19.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,032.00000	1,063,000	19.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	19.35	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		11.00000	7,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		343.00000	370,000	14.33	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		69.00000	54,000	12.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		101.00000	117,000	12.18	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		127.00000	119,000	14.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		537.00000	562,000	14.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		117.00000	109,000	14.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		577.00000	602,000	14.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		139.00000	130,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		499.00000	523,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		322.00000	342,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		212.00000	199,000	13.25	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,057.00000	1,086,000	16.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		47.00000	43,000	16.05	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,151.00000	1,180,000	16.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		41.00000	37,000	16.36	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		787.00000	814,000	15.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		77.00000	71,000	15.12	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		179.00000	168,000	13.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		389.00000	411,000	13.56	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		266.00000	255,000	14.23	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		561.00000	584,000	14.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		252.00000	242,000	14.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		597.00000	621,000	14.37	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		281.00000	270,000	14.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		526.00000	549,000	14.09	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		0.00000	436,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		0.00000	494,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		0.00000	418,000	13.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		0.00000	526,000	13.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		0.00000	456,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		0.00000	464,000	13.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		0.00000	513,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		0.00000	598,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		0.00000	495,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		0.00000	630,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		0.00000	531,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		0.00000	566,000	13.80	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>36,034</b>
<b>Total € / R</b>										<b>5,039,590.00</b>	<b>540</b>	<b>65,246</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.78460	6.82430			0.00	0	15,400
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79860	6.83720			2,379,510.00	350	1,684
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80750	6.84550			0.00	0	270
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81310	6.85250			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>2,379,510.00</b>	<b>350</b>	<b>17,354</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		29.00000	16,000	11.36	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		105.00000	131,000	11.36	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		144.00000	174,000	11.76	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		18.00000	9,000	11.76	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		245.00000	219,000	11.52	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		108.00000	120,000	11.52	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		211.00000	186,000	11.19	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		124.00000	137,000	11.19	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		281.00000	253,000	11.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		94.00000	104,000	11.84	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		343.00000	316,000	11.67	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		148.00000	159,000	11.67	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		308.00000	282,000	11.42	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		163.00000	175,000	11.42	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		379.00000	350,000	11.91	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		134.00000	143,000	11.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		393.00000	368,000	11.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		191.00000	205,000	11.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		360.00000	335,000	11.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		208.00000	222,000	11.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		428.00000	402,000	11.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		176.00000	189,000	11.81	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>2,379,510.00</b>	<b>350</b>	<b>17,554</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.92170	6.94420			0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			7.00100	7.02500			0.00	0	1,371

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,771</b>
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	16.12		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		756.00000	778,000	16.12		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	16.49		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		806.00000	828,000	16.49		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	15.74		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		706.00000	728,000	15.74		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		155.00000	142,000	11.12		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		180.00000	191,000	11.12		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		135.00000	124,000	11.31		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		210.00000	223,000	11.31		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		176.00000	163,000	10.94		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		151.00000	162,000	10.94		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>1,771</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.01510	7.12940				0.00	0	469
CHF / R On 14/03/2011 Foreign Exchange Future			7.12080	7.23850				0.00	0	40
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>509</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		122.00000	57,000	14.32		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		43.00000	92,000	14.32		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		90.00000	40,000	14.76		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		61.00000	125,000	14.76		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		158.00000	78,000	13.89		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		29.00000	63,000	13.89		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		222.00000	171,000	15.11	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		234.00000	300,000	15.11	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		201.00000	155,000	15.27	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		263.00000	334,000	15.27	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		247.00000	190,000	14.96	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		209.00000	269,000	14.96	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>509</b>
RAIN	On	13/12/2010	Foreign Exchange Future			13,600.32000	13,713.27000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,787.93000	13,904.19000			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		2,133.00000	1,007,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		0.00000	4,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		2,133.00000	1,007,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		0.00000	4,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		2,133.00000	1,007,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		0.00000	4,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		3,052.00000	1,947,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		10.00000	68,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		3,052.00000	1,947,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		10.00000	68,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		3,052.00000	1,947,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		10.00000	68,000	2.00	0.00	0	0
<b>Total RAIN 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 RAIN</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 13/12/2010 Foreign Exchange Future			1.05770	1.06850			0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Future			1.07390	1.08470			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		688.00000	580,000	16.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Put		3.00000	3,000	16.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Call		221.00000	142,000	13.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		36.00000	65,000	13.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		1,185.00000	1,077,000	20.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		0.00000	0,000	20.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		521.00000	449,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		174.00000	210,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		278.00000	230,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		431.00000	491,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		902.00000	808,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		55.00000	69,000	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>107,038,044.40</b>	<b>14,264</b>	<b>454,097</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>600,979</b>
<b>Grand Total:</b>							<b>107,038,044.40</b>	<b>14,264</b>	<b>1,055,076</b>