



Currency Derivatives Daily MTM Report

Daily summary for: 03/12/2010

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			6.88830	6.98570			114,263,120.40	16,588	256,235
\$ / R	On	14/03/2011	Foreign Exchange Future			6.98040	7.07960			91,729,436.40	13,141	91,333
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06840	7.16900			27,969,658.80	3,957	21,569
\$ / R	On	19/09/2011	Foreign Exchange Future			7.16360	7.26400			4,298,160.00	600	1,050
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25830	7.36030			0.00	0	0
Total \$ / R Future										238,260,375.60	34,286	370,187
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,964.00000	9,062,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,964.00000	7,062,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	44.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,964.00000	5,062,000	44.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	37.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,964.00000	3,062,000	37.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	23.63	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		964.00000	1,062,000	23.63	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		90.00000	41,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		54.00000	103,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,036.00000	938,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,036.00000	1,938,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,036.00000	2,938,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	28.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,564.00000	1,662,000	28.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,014.00000	9,112,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	47.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,014.00000	7,112,000	47.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	44.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,014.00000	5,112,000	44.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	38.07	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,014.00000	3,112,000	38.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		63.00000	28,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		77.00000	140,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		986.00000	888,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,986.00000	1,888,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,986.00000	2,888,000	16.98	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	4.00	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,064.00000	9,162,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	48.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,064.00000	7,162,000	48.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	44.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,064.00000	5,162,000	44.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	38.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,064.00000	3,162,000	38.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	24.52	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,064.00000	1,162,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		45.00000	18,000	15.65	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		109.00000	180,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		936.00000	838,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,936.00000	1,838,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,936.00000	2,838,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,114.00000	9,212,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	48.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,114.00000	7,212,000	48.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	45.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,114.00000	5,212,000	45.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	38.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,114.00000	3,212,000	38.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,114.00000	1,212,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		31.00000	12,000	16.09	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		145.00000	224,000	16.09	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		886.00000	788,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,886.00000	1,788,000	17.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	17.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,886.00000	2,788,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	24.07	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,014.00000	1,112,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,164.00000	9,262,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	48.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,164.00000	7,262,000	48.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	45.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,164.00000	5,262,000	45.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	38.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,164.00000	3,262,000	38.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	25.40	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,164.00000	1,262,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		21.00000	8,000	16.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		185.00000	270,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		836.00000	738,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,836.00000	1,738,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,836.00000	2,738,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,214.00000	9,312,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	48.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,214.00000	7,312,000	48.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	45.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,214.00000	5,312,000	45.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	39.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,214.00000	3,312,000	39.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,214.00000	1,312,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		14.00000	5,000	16.98	0.00	0	65,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		228.00000	317,000	16.98	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		786.00000	688,000	19.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	19.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,786.00000	1,688,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,786.00000	2,688,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.98	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	16.25	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,264.00000	9,362,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	48.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,264.00000	7,362,000	48.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	45.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,264.00000	5,362,000	45.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,264.00000	3,362,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	26.29	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,264.00000	1,362,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		9.00000	3,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		273.00000	365,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		736.00000	638,000	18.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	18.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,736.00000	1,638,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,736.00000	2,638,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,464.00000	9,562,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	48.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,464.00000	7,562,000	48.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	45.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,464.00000	5,562,000	45.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	40.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,464.00000	3,562,000	40.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	28.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,464.00000	1,562,000	28.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		2.00000	1,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		466.00000	563,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		536.00000	439,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		0.00000	1,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,536.00000	1,438,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,536.00000	2,438,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,414.00000	9,512,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	48.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,414.00000	7,512,000	48.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	45.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,414.00000	5,512,000	45.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	40.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,414.00000	3,512,000	40.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	27.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,414.00000	1,512,000	27.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		3.00000	1,000	18.75	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		417.00000	513,000	18.75	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		586.00000	489,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		0.00000	1,000	17.72	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		1,586.00000	1,488,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,586.00000	2,488,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	29.40	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,614.00000	1,712,000	29.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,514.00000	9,612,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	48.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,514.00000	7,612,000	48.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	45.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,514.00000	5,612,000	45.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	40.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,514.00000	3,612,000	40.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	28.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,514.00000	1,612,000	28.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		1.00000	0,000	19.64	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		515.00000	612,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		486.00000	390,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		0.00000	2,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,486.00000	1,388,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,486.00000	2,388,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	26.73	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		1,314.00000	1,412,000	26.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,864.00000	8,962,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	47.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,864.00000	6,962,000	47.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	44.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,864.00000	4,962,000	44.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	37.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,864.00000	2,962,000	37.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	22.74	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		864.00000	962,000	22.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		160.00000	87,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		24.00000	49,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,136.00000	1,038,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,136.00000	2,038,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,136.00000	3,038,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,914.00000	9,012,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	47.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,914.00000	7,012,000	47.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	44.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,914.00000	5,012,000	44.68	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	9.90	Call		0.00000	0,000	37.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,914.00000	3,012,000	37.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	23.19	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		914.00000	1,012,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		123.00000	59,000	14.31	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		37.00000	71,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,086.00000	988,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,086.00000	1,988,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,086.00000	2,988,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,314.00000	9,412,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	48.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,314.00000	7,412,000	48.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	45.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,314.00000	5,412,000	45.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	39.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,314.00000	3,412,000	39.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		6.00000	2,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		320.00000	414,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		686.00000	588,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,686.00000	1,588,000	18.64	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	5.30	Put		0.00000	0,000	18.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,686.00000	2,588,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,364.00000	9,462,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	48.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,364.00000	7,462,000	48.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	45.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,364.00000	5,462,000	45.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,364.00000	3,462,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	27.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,364.00000	1,462,000	27.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		4.00000	1,000	18.31	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		368.00000	463,000	18.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		636.00000	538,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,636.00000	1,538,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,636.00000	2,538,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,064.00000	8,162,000	49.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	46.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,064.00000	6,162,000	46.60	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	11.05	Call		0.00000	0,000	43.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,064.00000	4,162,000	43.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	32.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,064.00000	2,162,000	32.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,936.00000	3,838,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,114.00000	2,212,000	33.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	33.15	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	35.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,514.00000	2,612,000	35.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	33.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,214.00000	2,312,000	33.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	35.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,564.00000	2,662,000	35.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	22.30	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		814.00000	912,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,914.00000	2,012,000	32.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	32.06	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		614.00000	712,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	20.52	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,814.00000	1,912,000	31.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	31.17	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	21.41	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		714.00000	812,000	21.41	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,014.00000	2,112,000	32.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	32.61	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		565.00000	662,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		1.00000	0,000	20.08	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		42.00000	31,000	19.15	116,033.00	3,743	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		962.00000	1,051,000	19.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		39.00000	28,000	19.37	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,009.00000	1,098,000	19.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		45.00000	33,000	18.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		915.00000	1,003,000	18.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,440.00000	1,534,000	21.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		20.00000	14,000	21.33	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,421.00000	3,520,000	25.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	0,000	25.76	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		365.00000	434,000	16.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		145.00000	114,000	16.11	426,702.00	3,743	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,343.00000	1,436,000	20.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		23.00000	16,000	20.89	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		520.00000	597,000	16.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		100.00000	77,000	16.98	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		561.00000	640,000	17.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		91.00000	70,000	17.19	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		603.00000	684,000	17.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		83.00000	64,000	17.41	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		330.00000	396,000	15.89	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		160.00000	126,000	15.89	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		232.00000	290,000	15.24	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		212.00000	170,000	15.24	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		440.00000	514,000	16.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		120.00000	94,000	16.54	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		263.00000	324,000	15.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		193.00000	154,000	15.45	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		402.00000	474,000	16.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		132.00000	104,000	16.32	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		176.00000	140,000	15.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		296.00000	360,000	15.67	0.00	0	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		217.00000	185,000	16.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		498.00000	567,000	16.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		204.00000	174,000	16.53	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		535.00000	606,000	16.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		232.00000	198,000	16.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		463.00000	530,000	16.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		591.00000	515,000	14.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		122.00000	147,000	14.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		183.00000	161,000	17.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		969.00000	1,047,000	17.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		176.00000	154,000	17.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,012.00000	1,090,000	17.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		192.00000	168,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		928.00000	1,004,000	17.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		464.00000	419,000	15.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		454.00000	511,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		445.00000	401,000	15.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		485.00000	543,000	15.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		487.00000	437,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		427.00000	479,000	15.43	0.00	0	0
Total \$ / R Option										542,735.00	7,486	555,319
Total \$ / R										238,803,110.60	41,772	925,506
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			6.88830	6.98570			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.98040	7.07960			279,216.00	40	90
Total \$ / R MAXI Future										279,216.00	40	90
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		6,347.00000	2,763,000	15.20	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		7,777.00000	13,933,000	15.20	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		4,491.00000	1,826,000	15.65	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		10,921.00000	17,996,000	15.65	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		9,039.00000	4,102,000	14.76	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		5,469.00000	10,272,000	14.76	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		26,004.00000	20,742,000	14.80	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		18,044.00000	22,702,000	14.80	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		23,306.00000	18,799,000	15.02	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		20,346.00000	25,759,000	15.02	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		28,882.00000	23,225,000	14.83	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		15,922.00000	20,185,000	14.83	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										279,216.00	40	90

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010			10.80430	10.87080			9,551,001.20	884	21,441
£ / R	On	14/03/2011			10.94120	11.00970			13,468,617.20	1,231	22,652
£ / R	On	13/06/2011			11.06920	11.14070			5,191,454.80	469	1,771
£ / R	On	19/09/2011			11.20760	11.27950			0.00	0	0
£ / R	On	19/12/2011			11.19600	11.27090			0.00	0	0
Total £ / R Future									28,211,073.20	2,584	45,864
£ / R	On	13/12/2010		11.90	Call	1.00000	0,000	20.20	0.00	0	0
£ / R	On	13/12/2010		11.90	Put	1,030.00000	1,096,000	20.20	0.00	0	0
£ / R	On	13/12/2010		11.85	Put	980.00000	1,046,000	19.85	0.00	0	0
£ / R	On	13/12/2010		11.85	Call	1.00000	0,000	19.85	0.00	0	50
£ / R	On	14/03/2011		11.80	Call	109.00000	94,000	15.85	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	899.00000	953,000	15.85	0.00	0	0
£ / R	On	14/03/2011		11.85	Call	101.00000	87,000	15.97	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	941.00000	996,000	15.97	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	117.00000	101,000	15.73	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	857.00000	910,000	15.73	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	617.00000	664,000	15.03	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	177.00000	155,000	15.03	88,195.00	569	870
£ / R	On	14/03/2011		12.55	Put	1,580.00000	1,642,000	17.60	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	40.00000	33,000	17.60	18,777.00	569	870
£ / R	On	14/03/2011		12.00	Put	1,073.00000	1,130,000	16.32	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	83.00000	71,000	16.32	0.00	0	150
£ / R	On	13/06/2011		11.85	Call	241.00000	221,000	15.72	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	950.00000	1,002,000	15.72	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	231.00000	211,000	15.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		990.00000	1,042,000	15.82	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		252.00000	231,000	15.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		911.00000	962,000	15.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		485.00000	455,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		706.00000	747,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		468.00000	438,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		739.00000	780,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		502.00000	471,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		673.00000	713,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		525.00000	496,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		904.00000	950,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		510.00000	481,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		939.00000	985,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		541.00000	511,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		870.00000	915,000	14.96	0.00	0	0
Total £ / R Option										106,972.00	1,138	1,940
Total £ / R										28,318,045.20	3,722	47,804
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08310	0.08310			0.00	0	948
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08430	0.08430			0.00	0	0
Total ¥ / R Future										0.00	0	948
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		31.00000	27,000	21.58	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		321.00000	317,000	21.58	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		0.00000	0,000	28.52	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,290.00000	1,290,000	28.52	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		711.00000	710,000	20.42	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		1.00000	0,000	20.42	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		249.00000	247,000	20.37	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		519.00000	517,000	20.37	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		73.00000	72,000	23.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,343.00000	1,342,000	23.56	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		797.00000	796,000	17.72	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		67.00000	66,000	17.72	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	948
€ / R	On	13/12/2010	Foreign Exchange Future			9.19770	9.18900			8,563,058.70	931	9,246
€ / R	On	14/03/2011	Foreign Exchange Future			9.31450	9.30760			9,361,072.50	1,005	14,253
€ / R	On	13/06/2011	Foreign Exchange Future			9.42400	9.42030			0.00	0	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.54270	9.54030			0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Future			9.66410	9.66400			0.00	0	0
Total € / R Future										17,924,131.20	1,936	29,319
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		11,011.00000	11,002,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		9,011.00000	9,002,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		7,011.00000	7,002,000	41.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		5,011.00000	5,002,000	38.29	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	12.20	Call		0.00000	0,000	31.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		3,011.00000	3,002,000	31.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	26.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		2,011.00000	2,002,000	26.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		1,011.00000	1,002,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		68.00000	67,000	11.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		79.00000	69,000	11.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		989.00000	998,000	20.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	20.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,861.00000	2,852,000	30.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		11,061.00000	11,052,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		9,061.00000	9,052,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		7,061.00000	7,052,000	41.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		5,061.00000	5,052,000	38.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	31.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		3,061.00000	3,052,000	31.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	26.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		2,061.00000	2,052,000	26.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	19.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		1,061.00000	1,052,000	19.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		50.00000	48,000	11.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		111.00000	100,000	11.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		939.00000	948,000	19.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	19.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,761.00000	11,752,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,761.00000	9,752,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	43.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,761.00000	7,752,000	43.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	39.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,761.00000	5,752,000	39.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	35.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,761.00000	3,752,000	35.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	30.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,761.00000	2,752,000	30.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	24.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,761.00000	1,752,000	24.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		761.00000	752,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		254.00000	259,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		15.00000	11,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,661.00000	11,652,000	43.52	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	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,661.00000	9,652,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	42.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,661.00000	7,652,000	42.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	39.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,661.00000	5,652,000	39.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	34.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,661.00000	3,652,000	34.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,661.00000	2,652,000	29.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,661.00000	1,652,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		1.00000	0,000	16.30	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		662.00000	652,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		346.00000	353,000	14.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		7.00000	5,000	14.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,811.00000	10,802,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,811.00000	8,802,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,811.00000	6,802,000	41.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,811.00000	4,802,000	37.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	30.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,811.00000	2,802,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,811.00000	1,802,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		811.00000	802,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		210.00000	214,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		21.00000	16,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,189.00000	1,198,000	19.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	19.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,911.00000	10,902,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,911.00000	8,902,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,911.00000	6,902,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,911.00000	4,902,000	38.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	31.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,911.00000	2,902,000	31.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	25.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,911.00000	1,902,000	25.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	18.24	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		911.00000	902,000	18.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		131.00000	133,000	12.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		42.00000	35,000	12.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,089.00000	1,098,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,211.00000	11,202,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,211.00000	9,202,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	42.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,211.00000	7,202,000	42.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,211.00000	5,202,000	38.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	32.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,211.00000	3,202,000	32.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	27.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,211.00000	2,202,000	27.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	20.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,211.00000	1,202,000	20.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		18.00000	16,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		229.00000	218,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		789.00000	798,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,361.00000	11,352,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,361.00000	9,352,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	42.39	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	16.55	Put		7,361.00000	7,352,000	42.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	38.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,361.00000	5,352,000	38.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,361.00000	3,352,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	28.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,361.00000	2,352,000	28.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,361.00000	1,352,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		6.00000	5,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		367.00000	357,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		640.00000	648,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	0,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,661.00000	10,652,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,661.00000	8,652,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	41.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,661.00000	6,652,000	41.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,661.00000	4,652,000	37.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,339.00000	1,348,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,711.00000	10,702,000	43.52	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	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,711.00000	8,702,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,711.00000	6,702,000	41.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,711.00000	4,702,000	37.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,711.00000	2,702,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	24.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,711.00000	1,702,000	24.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		711.00000	702,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		299.00000	305,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		10.00000	7,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,289.00000	1,298,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,761.00000	10,752,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,761.00000	8,752,000	43.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,761.00000	6,752,000	41.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,761.00000	4,752,000	37.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,239.00000	1,248,000	19.73	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	19.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,111.00000	1,102,000	19.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	19.78	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		4.00000	3,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		415.00000	405,000	14.37	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		36.00000	33,000	12.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		147.00000	135,000	12.05	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		106.00000	105,000	14.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		598.00000	591,000	14.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		97.00000	96,000	14.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		639.00000	632,000	14.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		115.00000	115,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		557.00000	551,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		371.00000	365,000	13.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		179.00000	179,000	13.24	150,539.00	841	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,130.00000	1,124,000	16.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		38.00000	38,000	16.07	45,752.00	1,204	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,225.00000	1,218,000	16.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		33.00000	32,000	16.39	11,616.00	363	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		855.00000	848,000	15.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		63.00000	62,000	15.13	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		150.00000	150,000	13.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		442.00000	436,000	13.56	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		235.00000	234,000	14.19	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		615.00000	610,000	14.19	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		222.00000	222,000	14.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		652.00000	648,000	14.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		248.00000	248,000	14.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		578.00000	574,000	14.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		406.00000	406,000	13.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		516.00000	513,000	13.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		388.00000	388,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		548.00000	545,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		424.00000	424,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		484.00000	481,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		483.00000	482,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		619.00000	618,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		466.00000	465,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		652.00000	651,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		501.00000	500,000	13.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		587.00000	586,000	13.70	0.00	0	0
Total € / R Option										207,907.00	2,408	36,034
Total € / R										18,132,038.20	4,344	65,353
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79340	6.76700			706,513.60	104	15,296
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80630	6.78060			1,361,260.00	200	2,123
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.81270	6.78840			0.00	0	290
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81790	6.79450			0.00	0	0
Total AU\$ / R Future										2,067,773.60	304	17,709
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		13.00000	14,000	11.21	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		146.00000	121,000	11.21	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		190.00000	165,000	11.65	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		7.00000	8,000	11.65	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		206.00000	221,000	11.44	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		125.00000	115,000	11.44	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		174.00000	188,000	11.10	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		143.00000	132,000	11.10	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		240.00000	256,000	11.79	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		109.00000	100,000	11.79	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		303.00000	317,000	11.63	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		165.00000	154,000	11.63	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		270.00000	283,000	11.37	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		182.00000	170,000	11.37	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		337.00000	352,000	11.89	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		149.00000	139,000	11.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		355.00000	369,000	11.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		211.00000	201,000	11.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		323.00000	336,000	11.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		229.00000	218,000	11.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		389.00000	404,000	11.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		195.00000	186,000	11.80	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							2,067,773.60	304	17,909
CAD/ R On 13/12/2010 Foreign Exchange Future			6.85250	6.94240			0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			6.92900	7.02110			0.00	0	1,371

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Future								0.00	0	1,771
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	16.19		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		758.00000	848,000	16.19		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	16.64		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		808.00000	898,000	16.64		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	15.73		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		708.00000	798,000	15.73		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		145.00000	103,000	10.65		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		174.00000	224,000	10.65		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		126.00000	88,000	10.84		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		205.00000	259,000	10.84		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		166.00000	120,000	10.46		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		145.00000	191,000	10.46		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	1,771
CHF / R On 13/12/2010 Foreign Exchange Future			7.02840	7.00120				0.00	0	469
CHF / R On 14/03/2011 Foreign Exchange Future			7.12890	7.10390				0.00	0	40
Total CHF / R Future								0.00	0	509
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		48.00000	54,000	13.91		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		97.00000	76,000	13.91		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		33.00000	37,000	14.36		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		132.00000	109,000	14.36		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		68.00000	78,000	13.46		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		67.00000	50,000	13.46		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		164.00000	171,000	15.02	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		310.00000	292,000	15.02	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		147.00000	154,000	15.18	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		343.00000	325,000	15.18	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		181.00000	190,000	14.87	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		277.00000	261,000	14.87	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	509
RAIN	On	13/12/2010	Foreign Exchange Future			13,428.64000	13,503.69000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,609.94000	13,688.61000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		206.00000	10,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		169.00000	724,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		206.00000	10,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		169.00000	724,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		206.00000	10,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		169.00000	724,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		1,124.00000	622,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		238.00000	523,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		1,124.00000	622,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		238.00000	523,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		1,124.00000	622,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		238.00000	523,000	2.00	0.00	0	0
Total RAIN Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RAIN							0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Future			1.03370	1.04850			0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Future			1.04900	1.06440			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Call		490.00000	345,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Put		5.00000	8,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Call		87.00000	36,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		102.00000	199,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		985.00000	838,000	21.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		0.00000	1,000	21.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		389.00000	303,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		245.00000	313,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		193.00000	143,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		549.00000	653,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		729.00000	607,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		85.00000	117,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							286,742,569.60	39,150	466,397
Total Options							857,614.00	11,032	593,493
Grand Total:							287,600,183.60	50,182	1,059,890