



Currency Derivatives Daily MTM Report

Daily summary for: 08/12/2010

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			6.91990	6.88550			136,944,821.00	19,790	234,903
\$ / R	On	14/03/2011	Foreign Exchange Future			7.01260	6.97720			141,233,764.00	20,140	119,302
\$ / R	On	13/06/2011	Foreign Exchange Future			7.10160	7.06550			3,550,800.00	500	21,919
\$ / R	On	19/09/2011	Foreign Exchange Future			7.19600	7.15990			0.00	0	1,050
\$ / R	On	19/12/2011	Foreign Exchange Future			7.28920	7.25440			0.00	0	0
Total \$ / R Future										281,729,385.00	40,430	377,174
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,065.00000	9,030,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,065.00000	7,030,000	50.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	50.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,065.00000	5,030,000	50.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,065.00000	3,030,000	45.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	26.03	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,065.00000	1,030,000	26.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		25.00000	30,000	13.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		90.00000	60,000	13.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		936.00000	970,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,936.00000	1,970,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,936.00000	2,970,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,665.00000	1,630,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,115.00000	9,080,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,115.00000	7,080,000	50.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	50.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,115.00000	5,080,000	50.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	45.34	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,115.00000	3,080,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		14.00000	16,000	14.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		129.00000	96,000	14.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		886.00000	920,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	0,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,886.00000	1,920,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,886.00000	2,920,000	16.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,165.00000	9,130,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,165.00000	7,130,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	50.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,165.00000	5,130,000	50.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	45.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,165.00000	3,130,000	45.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	27.29	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,165.00000	1,130,000	27.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		8.00000	9,000	14.73	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		173.00000	139,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		836.00000	870,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	0,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,836.00000	1,870,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,836.00000	2,870,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,215.00000	9,180,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,215.00000	7,180,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	50.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,215.00000	5,180,000	50.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	46.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,215.00000	3,180,000	46.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	27.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,215.00000	1,180,000	27.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		4.00000	4,000	15.36	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		219.00000	184,000	15.36	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		786.00000	820,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		1.00000	0,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,786.00000	1,820,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,786.00000	2,820,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	26.66	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,115.00000	1,080,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,265.00000	9,230,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,265.00000	7,230,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	50.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,265.00000	5,230,000	50.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	46.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,265.00000	3,230,000	46.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	28.54	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,265.00000	1,230,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		2.00000	2,000	15.99	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	7.15	Put		267.00000	232,000	15.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		736.00000	770,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		1.00000	0,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,736.00000	1,770,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,736.00000	2,770,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,315.00000	9,280,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,315.00000	7,280,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	50.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,315.00000	5,280,000	50.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	46.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,315.00000	3,280,000	46.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,315.00000	1,280,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		1.00000	1,000	16.61	0.00	0	65,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		316.00000	281,000	16.61	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		686.00000	720,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		1.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,686.00000	1,720,000	17.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,686.00000	2,720,000	15.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	15.78	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	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,365.00000	9,330,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,365.00000	7,330,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	50.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,365.00000	5,330,000	50.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	47.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,365.00000	3,330,000	47.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	29.80	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,365.00000	1,330,000	29.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		1.00000	1,000	17.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		366.00000	331,000	17.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		636.00000	670,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		1.00000	0,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,636.00000	1,670,000	18.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	18.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,636.00000	2,670,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,565.00000	9,530,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	50.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,565.00000	7,530,000	50.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	50.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,565.00000	5,530,000	50.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	48.36	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		3,565.00000	3,530,000	48.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	32.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,565.00000	1,530,000	32.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		0.00000	0,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		565.00000	530,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		436.00000	470,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		1.00000	0,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,436.00000	1,470,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,436.00000	2,470,000	15.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	15.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,515.00000	9,480,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	50.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,515.00000	7,480,000	50.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	50.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,515.00000	5,480,000	50.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	48.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,515.00000	3,480,000	48.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	31.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,515.00000	1,480,000	31.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		0.00000	0,000	19.12	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		515.00000	480,000	19.12	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		486.00000	520,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		1.00000	0,000	18.75	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		1,486.00000	1,520,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,486.00000	2,520,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	34.20	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,715.00000	1,680,000	34.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,615.00000	9,580,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	50.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,615.00000	7,580,000	50.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	50.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,615.00000	5,580,000	50.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	48.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,615.00000	3,580,000	48.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	32.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,615.00000	1,580,000	32.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	20.38	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		615.00000	580,000	20.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		386.00000	420,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		1.00000	0,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,386.00000	1,420,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,386.00000	2,420,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	30.43	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		1,415.00000	1,380,000	30.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,965.00000	8,930,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,965.00000	6,930,000	50.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	50.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,965.00000	4,930,000	50.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	44.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,965.00000	2,930,000	44.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	24.78	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		965.00000	930,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		69.00000	87,000	13.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		34.00000	17,000	13.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,036.00000	1,070,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	0,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,036.00000	2,070,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,036.00000	3,070,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,015.00000	8,980,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,015.00000	6,980,000	50.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	50.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,015.00000	4,980,000	50.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	44.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		3,015.00000	2,980,000	44.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	25.40	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,015.00000	980,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		42.00000	52,000	12.85	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		57.00000	32,000	12.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		986.00000	1,020,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	0,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,986.00000	2,020,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,986.00000	3,020,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,415.00000	9,380,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,415.00000	7,380,000	50.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	50.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,415.00000	5,380,000	50.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	47.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,415.00000	3,380,000	47.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		0.00000	0,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		415.00000	380,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		586.00000	620,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		1.00000	0,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,586.00000	1,620,000	18.68	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	5.30	Put		1.00000	0,000	18.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,586.00000	2,620,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,465.00000	9,430,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	50.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,465.00000	7,430,000	50.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	50.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,465.00000	5,430,000	50.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	47.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,465.00000	3,430,000	47.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	31.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,465.00000	1,430,000	31.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		0.00000	0,000	18.50	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		465.00000	430,000	18.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		536.00000	570,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		1.00000	0,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,536.00000	1,570,000	19.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	19.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,536.00000	2,570,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,165.00000	8,130,000	50.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	50.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,165.00000	6,130,000	50.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	51.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,165.00000	4,130,000	51.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	38.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,165.00000	2,130,000	38.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,836.00000	3,870,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,215.00000	2,180,000	39.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	39.31	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	41.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,615.00000	2,580,000	41.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,315.00000	2,280,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	42.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,665.00000	2,630,000	42.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	24.15	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		915.00000	880,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,015.00000	1,980,000	37.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	37.96	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		715.00000	680,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	21.64	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,915.00000	1,880,000	36.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	36.71	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	22.89	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		815.00000	780,000	22.89	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,115.00000	2,080,000	38.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	38.64	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		665.00000	630,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		0.00000	0,000	21.01	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		28.00000	29,000	18.85	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,051.00000	1,016,000	18.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		26.00000	26,000	19.08	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,099.00000	1,063,000	19.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		31.00000	32,000	18.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,004.00000	969,000	18.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,536.00000	1,500,000	21.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		13.00000	13,000	21.10	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,523.00000	3,487,000	25.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	25.72	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		431.00000	401,000	15.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		108.00000	114,000	15.71	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,438.00000	1,402,000	20.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		15.00000	15,000	20.65	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		595.00000	563,000	16.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		72.00000	76,000	16.61	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		639.00000	605,000	16.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		66.00000	68,000	16.83	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		682.00000	649,000	17.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		59.00000	62,000	17.06	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		393.00000	364,000	15.48	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		120.00000	127,000	15.48	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		286.00000	260,000	14.81	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		163.00000	173,000	14.81	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		511.00000	480,000	16.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		88.00000	93,000	16.16	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		320.00000	293,000	15.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		147.00000	156,000	15.03	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		471.00000	440,000	15.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		98.00000	103,000	15.93	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		133.00000	141,000	15.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		356.00000	328,000	15.26	0.00	0	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		181.00000	188,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		566.00000	536,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		170.00000	176,000	16.28	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		605.00000	574,000	16.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		193.00000	201,000	15.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		528.00000	499,000	15.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		509.00000	534,000	14.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		144.00000	132,000	14.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		158.00000	162,000	17.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,048.00000	1,016,000	17.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		152.00000	155,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,092.00000	1,059,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		166.00000	169,000	17.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,006.00000	973,000	17.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		416.00000	428,000	15.46	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		512.00000	489,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		399.00000	410,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		545.00000	521,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		434.00000	447,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		480.00000	458,000	15.32	0.00	0	0
Total \$ / R Option										0.00	0	555,319
Total \$ / R										281,729,385.00	40,430	932,493
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			6.91990	6.88550			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.01260	6.97720			0.00	0	90
Total \$ / R MAXI Future										0.00	0	90
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		1,406.00000	1,649,000	14.10	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		12,856.00000	9,659,000	14.10	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		773.00000	859,000	14.73	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		17,223.00000	13,869,000	14.73	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		2,469.00000	3,022,000	13.47	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		8,919.00000	6,032,000	13.47	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		19,915.00000	21,217,000	14.36	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		22,195.00000	19,957,000	14.36	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		17,999.00000	19,160,000	14.59	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		25,279.00000	22,900,000	14.59	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		22,018.00000	23,892,000	14.43	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		19,298.00000	17,632,000	14.43	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010			10.94090	10.88150			53,501,001.00	4,890	16,901
£ / R	On	14/03/2011			11.08010	11.01870			50,403,374.90	4,549	27,752
£ / R	On	13/06/2011			11.21080	11.14810			0.00	0	1,829
£ / R	On	19/09/2011			11.34940	11.28490			0.00	0	500
£ / R	On	19/12/2011			11.48500	11.42050			0.00	0	0
Total £ / R Future									103,904,375.90	9,439	46,982
£ / R	On	13/12/2010		11.90	Call	0.00000	0,000	19.72	0.00	0	0
£ / R	On	13/12/2010		11.90	Put	1,019.00000	959,000	19.72	0.00	0	0
£ / R	On	13/12/2010		11.85	Put	969.00000	909,000	19.28	0.00	0	0
£ / R	On	13/12/2010		11.85	Call	0.00000	0,000	19.28	0.00	0	50
£ / R	On	14/03/2011		11.80	Call	95.00000	103,000	15.05	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	876.00000	823,000	15.05	0.00	0	0
£ / R	On	14/03/2011		11.85	Call	88.00000	96,000	15.17	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	919.00000	866,000	15.17	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	103.00000	111,000	14.93	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	834.00000	781,000	14.93	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	592.00000	545,000	14.22	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	161.00000	175,000	14.22	0.00	0	870
£ / R	On	14/03/2011		12.55	Put	1,563.00000	1,504,000	16.82	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	32.00000	34,000	16.82	0.00	0	870
£ / R	On	14/03/2011		12.00	Put	1,052.00000	996,000	15.52	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	71.00000	76,000	15.52	0.00	0	150
£ / R	On	13/06/2011		11.85	Call	228.00000	241,000	15.09	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	930.00000	880,000	15.09	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	217.00000	230,000	15.19	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	11.90	Put		969.00000	919,000	15.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		239.00000	252,000	14.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		891.00000	841,000	14.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		478.00000	503,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		693.00000	654,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		461.00000	485,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		726.00000	686,000	14.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		496.00000	522,000	14.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		661.00000	623,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		575.00000	604,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		805.00000	769,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		558.00000	586,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		838.00000	801,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		593.00000	622,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		773.00000	737,000	14.52	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										103,904,375.90	9,439	48,922
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08240	0.08310			0.00	0	948
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08360	0.08420			5,852.00	70	70
Total ¥ / R Future										5,852.00	70	1,018
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		16.00000	4,000	22.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		306.00000	364,000	22.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		0.00000	0,000	31.62	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,290.00000	1,360,000	31.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		710.00000	640,000	21.81	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		0.00000	0,000	21.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		230.00000	208,000	20.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		510.00000	548,000	20.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		64.00000	57,000	23.50	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,344.00000	1,397,000	23.50	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		780.00000	728,000	17.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		60.00000	68,000	17.27	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										5,852.00	70	1,018
€ / R	On	13/12/2010	Foreign Exchange Future			9.17300	9.20790			6,320,197.00	689	8,532
€ / R	On	14/03/2011	Foreign Exchange Future			9.29090	9.32510			7,776,483.30	837	15,121
€ / R	On	13/06/2011	Foreign Exchange Future			9.40210	9.43560			94,021.00	10	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.51990	9.55280			0.00	0	500
€ / R	On	19/12/2011	Foreign Exchange Future			9.63870	9.67300			0.00	0	0
Total € / R Future										14,190,701.30	1,536	29,973
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,992.00000	11,027,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,992.00000	9,027,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,992.00000	7,027,000	43.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	41.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,992.00000	5,027,000	41.55	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	35.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,992.00000	3,027,000	35.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,992.00000	2,027,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		992.00000	1,027,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		55.00000	35,000	11.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		47.00000	62,000	11.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,008.00000	973,000	17.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	17.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,842.00000	2,877,000	35.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		11,042.00000	11,077,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		9,042.00000	9,077,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		7,042.00000	7,077,000	43.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	41.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		5,042.00000	5,077,000	41.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		3,042.00000	3,077,000	35.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		2,042.00000	2,077,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	21.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		1,042.00000	1,077,000	21.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		35.00000	21,000	11.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		77.00000	98,000	11.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		958.00000	923,000	17.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	17.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,742.00000	11,777,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,742.00000	9,777,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,742.00000	7,777,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	42.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,742.00000	5,777,000	42.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	39.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,742.00000	3,777,000	39.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,742.00000	2,777,000	34.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	29.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,742.00000	1,777,000	29.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	18.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		742.00000	777,000	18.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		261.00000	225,000	12.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		3.00000	2,000	12.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,642.00000	11,677,000	42.99	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	18.85	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,642.00000	9,677,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,642.00000	7,677,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	42.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,642.00000	5,677,000	42.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	38.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,642.00000	3,677,000	38.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,642.00000	2,677,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,642.00000	1,677,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	17.80	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		642.00000	677,000	17.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		359.00000	323,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		1.00000	0,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,792.00000	10,827,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,792.00000	8,827,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,792.00000	6,827,000	43.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	41.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,792.00000	4,827,000	41.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,792.00000	2,827,000	34.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	29.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,792.00000	1,827,000	29.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		792.00000	827,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		214.00000	178,000	11.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		6.00000	5,000	11.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,208.00000	1,173,000	17.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,892.00000	10,927,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,892.00000	8,927,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,892.00000	6,927,000	43.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	41.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,892.00000	4,927,000	41.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,892.00000	2,927,000	35.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	30.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,892.00000	1,927,000	30.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	20.37	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		892.00000	927,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		126.00000	92,000	10.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		18.00000	19,000	10.98	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	8.10	Call		1,108.00000	1,073,000	17.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	17.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,192.00000	11,227,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,192.00000	9,227,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,192.00000	7,227,000	43.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	41.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,192.00000	5,227,000	41.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,192.00000	3,227,000	36.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	32.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,192.00000	2,227,000	32.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	23.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,192.00000	1,227,000	23.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		8.00000	3,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		200.00000	230,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		808.00000	773,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,342.00000	11,377,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,342.00000	9,377,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	43.00	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	16.55	Put		7,342.00000	7,377,000	43.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	42.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,342.00000	5,377,000	42.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	37.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,342.00000	3,377,000	37.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	32.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,342.00000	2,377,000	32.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	24.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,342.00000	1,377,000	24.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		1.00000	1,000	14.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		343.00000	378,000	14.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		658.00000	623,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,642.00000	10,677,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,642.00000	8,677,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,642.00000	6,677,000	43.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	41.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,642.00000	4,677,000	41.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,358.00000	1,323,000	17.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	17.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,692.00000	10,727,000	42.99	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	17.90	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,692.00000	8,727,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,692.00000	6,727,000	43.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	41.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,692.00000	4,727,000	41.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,692.00000	2,727,000	34.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	28.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,692.00000	1,727,000	28.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		692.00000	727,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		310.00000	274,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2.00000	1,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,308.00000	1,273,000	17.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,742.00000	10,777,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,742.00000	8,777,000	42.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,742.00000	6,777,000	43.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	41.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,742.00000	4,777,000	41.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,258.00000	1,223,000	17.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,092.00000	1,127,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	22.42	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		1.00000	0,000	15.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		393.00000	427,000	15.23	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		22.00000	12,000	12.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		114.00000	139,000	12.15	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		93.00000	80,000	13.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		568.00000	589,000	13.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		84.00000	72,000	13.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		609.00000	631,000	13.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		103.00000	89,000	13.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		528.00000	548,000	13.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		343.00000	359,000	12.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		168.00000	150,000	12.50	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,104.00000	1,131,000	14.79	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		29.00000	22,000	14.79	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,199.00000	1,227,000	15.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		24.00000	18,000	15.04	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		826.00000	851,000	14.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		51.00000	42,000	14.03	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		138.00000	122,000	12.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		413.00000	431,000	12.75	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		222.00000	209,000	13.66	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		586.00000	607,000	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		209.00000	197,000	13.80	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		623.00000	645,000	13.80	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		235.00000	221,000	13.52	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		549.00000	569,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		394.00000	377,000	13.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		491.00000	507,000	13.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		376.00000	360,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		523.00000	540,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		413.00000	395,000	12.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		460.00000	475,000	12.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		476.00000	454,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		603.00000	615,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		458.00000	437,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		635.00000	648,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		494.00000	472,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		571.00000	583,000	13.39	0.00	0	0
Total € / R Option										0.00	0	36,034
Total € / R										14,190,701.30	1,536	66,007
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79480	6.83020			135,896.00	20	14,326
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80770	6.84240			34,038.50	5	2,542
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.81430	6.84860			204,429.00	30	905
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81880	6.85350			0.00	0	0
Total AU\$ / R Future										374,363.50	55	17,773
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		15.00000	4,000	10.52	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		85.00000	109,000	10.52	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		127.00000	156,000	11.02	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		7.00000	1,000	11.02	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		246.00000	211,000	10.90	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		104.00000	103,000	10.90	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		211.00000	177,000	10.54	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		119.00000	119,000	10.54	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		282.00000	246,000	11.26	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		90.00000	88,000	11.26	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		343.00000	313,000	11.52	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		144.00000	149,000	11.52	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		308.00000	279,000	11.25	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		159.00000	165,000	11.25	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		379.00000	349,000	11.79	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		130.00000	135,000	11.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		394.00000	366,000	11.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		191.00000	197,000	11.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		361.00000	333,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		208.00000	214,000	11.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		429.00000	400,000	11.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		176.00000	181,000	11.73	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							374,363.50	55	17,973
CAD/ R On 13/12/2010 Foreign Exchange Future			6.87130	6.84740			0.00	0	360
CAD/ R On 14/03/2011 Foreign Exchange Future			6.94890	6.92460			0.00	0	1,441

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	1,801
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	15.36		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		853.00000	829,000	15.36		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	15.89		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		903.00000	879,000	15.89		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	14.82		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		803.00000	779,000	14.82		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		98.00000	104,000	10.44		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		223.00000	205,000	10.44		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		84.00000	89,000	10.63		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		259.00000	240,000	10.63		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		114.00000	122,000	10.24		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		189.00000	173,000	10.24		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	1,801
CHF / R On 13/12/2010 Foreign Exchange Future			7.01720	7.02190				0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.11830	7.12230				0.00	0	40
Total CHF / R Future								0.00	0	40
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		38.00000	31,000	13.94		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		66.00000	64,000	13.94		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		23.00000	17,000	14.54		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		101.00000	100,000	14.54		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		61.00000	53,000	13.33		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		39.00000	36,000	13.33		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		165.00000	161,000	15.03	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		293.00000	293,000	15.03	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		148.00000	145,000	15.19	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		326.00000	327,000	15.19	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		183.00000	179,000	14.87	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		261.00000	261,000	14.87	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	40
RAIN	On	13/12/2010	Foreign Exchange Future			13,437.36000	13,448.54000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,618.83000	13,627.39000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		10.00000	3,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		525.00000	629,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		10.00000	3,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		525.00000	630,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		10.00000	3,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		525.00000	629,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		708.00000	656,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		434.00000	468,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		707.00000	656,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		433.00000	468,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		708.00000	656,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		434.00000	468,000	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			1.03850	1.03600			0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Future			1.05350	1.05110			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Call		364.00000	388,000	18.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Put		4.00000	3,000	18.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Call		25.00000	22,000	13.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		165.00000	137,000	13.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		860.00000	885,000	19.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		0.00000	0,000	19.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		308.00000	319,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		297.00000	284,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		162.00000	149,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		651.00000	614,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		618.00000	636,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		107.00000	101,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							400,204,677.70	51,530	474,851
Total Options							0.00	0	593,493
Grand Total:							400,204,677.70	51,530	1,068,344