



Currency Derivatives Daily MTM Report

Daily summary for: 07/12/2010

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			6.88550	6.90900			17,599,338.00	2,556	242,716
\$ / R	On	14/03/2011	Foreign Exchange Future			6.97720	7.00110			12,279,872.00	1,760	101,480
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06550	7.08910			5,440,435.00	770	21,919
\$ / R	On	19/09/2011	Foreign Exchange Future			7.15990	7.18420			0.00	0	1,050
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25440	7.27880			0.00	0	0
Total \$ / R Future										35,319,645.00	5,086	367,165
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,041.00000	9,065,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	47.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,041.00000	7,065,000	47.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	48.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,041.00000	5,065,000	48.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	43.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,041.00000	3,065,000	43.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	25.19	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,041.00000	1,065,000	25.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		37.00000	25,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		78.00000	90,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		959.00000	936,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,959.00000	1,936,000	13.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	13.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,959.00000	2,936,000	13.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	13.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	31.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,641.00000	1,665,000	31.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,091.00000	9,115,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,091.00000	7,115,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	48.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,091.00000	5,115,000	48.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	43.57	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,091.00000	3,115,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		23.00000	14,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		114.00000	129,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		909.00000	886,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,909.00000	1,886,000	13.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	13.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,909.00000	2,886,000	13.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	13.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,141.00000	9,165,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,141.00000	7,165,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	48.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,141.00000	5,165,000	48.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	43.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,141.00000	3,165,000	43.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	26.28	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,141.00000	1,165,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		14.00000	8,000	15.37	0.00	0	7,034
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		155.00000	173,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		859.00000	836,000	18.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	1,000	18.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,859.00000	1,836,000	13.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	13.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,859.00000	2,836,000	13.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	13.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,191.00000	9,215,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,191.00000	7,215,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	48.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,191.00000	5,215,000	48.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	44.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,191.00000	3,215,000	44.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,191.00000	1,215,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		8.00000	4,000	15.92	0.00	0	250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		199.00000	219,000	15.92	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		809.00000	786,000	18.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	1,000	18.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,809.00000	1,786,000	14.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	14.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,809.00000	2,786,000	13.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	13.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	25.74	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,091.00000	1,115,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,241.00000	9,265,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,241.00000	7,265,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	48.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,241.00000	5,265,000	48.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	44.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,241.00000	3,265,000	44.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	27.37	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,241.00000	1,265,000	27.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		5.00000	2,000	16.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		246.00000	267,000	16.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		759.00000	736,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	1,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,759.00000	1,736,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,759.00000	2,736,000	13.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	13.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,291.00000	9,315,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,291.00000	7,315,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	48.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,291.00000	5,315,000	48.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	45.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,291.00000	3,315,000	45.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	27.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,291.00000	1,315,000	27.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		3.00000	1,000	17.01	0.00	0	65,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		294.00000	316,000	17.01	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		709.00000	686,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	1,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,709.00000	1,686,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,709.00000	2,686,000	13.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	13.54	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	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,341.00000	9,365,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,341.00000	7,365,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	48.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,341.00000	5,365,000	48.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,341.00000	3,365,000	45.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	28.47	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,341.00000	1,365,000	28.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		1.00000	1,000	17.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		342.00000	366,000	17.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		659.00000	636,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		0.00000	1,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,659.00000	1,636,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,659.00000	2,636,000	13.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	13.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,541.00000	9,565,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,541.00000	7,565,000	47.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	48.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,541.00000	5,565,000	48.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	46.85	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		3,541.00000	3,565,000	46.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,541.00000	1,565,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		0.00000	0,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		541.00000	565,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		459.00000	436,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		0.00000	1,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,459.00000	1,436,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,459.00000	2,436,000	13.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	13.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,491.00000	9,515,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,491.00000	7,515,000	47.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	48.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,491.00000	5,515,000	48.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	46.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,491.00000	3,515,000	46.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,491.00000	1,515,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		0.00000	0,000	19.19	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		491.00000	515,000	19.19	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		509.00000	486,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		0.00000	1,000	16.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,509.00000	1,486,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,509.00000	2,486,000	13.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	13.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	32.29	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,691.00000	1,715,000	32.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,591.00000	9,615,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,591.00000	7,615,000	47.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	48.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,591.00000	5,615,000	48.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	47.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,591.00000	3,615,000	47.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,591.00000	1,615,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	20.28	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		591.00000	615,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		409.00000	386,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		0.00000	1,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,409.00000	1,386,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,409.00000	2,386,000	13.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	13.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	29.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,391.00000	1,415,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,941.00000	8,965,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	47.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,941.00000	6,965,000	47.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	49.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,941.00000	4,965,000	49.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	42.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,941.00000	2,965,000	42.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	24.10	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		941.00000	965,000	24.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		88.00000	69,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		29.00000	34,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,059.00000	1,036,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,059.00000	2,036,000	12.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	12.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,059.00000	3,036,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,991.00000	9,015,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	47.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,991.00000	7,015,000	47.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	49.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,991.00000	5,015,000	49.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	42.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,991.00000	3,015,000	42.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	24.65	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		991.00000	1,015,000	24.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		58.00000	42,000	13.73	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		49.00000	57,000	13.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,009.00000	986,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,009.00000	1,986,000	12.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	12.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,009.00000	2,986,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,391.00000	9,415,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,391.00000	7,415,000	47.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	48.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,391.00000	5,415,000	48.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	45.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,391.00000	3,415,000	45.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		1.00000	0,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		392.00000	415,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		609.00000	586,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		0.00000	1,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,609.00000	1,586,000	15.49	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	1,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,609.00000	2,586,000	13.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	13.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,441.00000	9,465,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,441.00000	7,465,000	47.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	48.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,441.00000	5,465,000	48.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	46.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,441.00000	3,465,000	46.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,441.00000	1,465,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		0.00000	0,000	18.64	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		441.00000	465,000	18.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		559.00000	536,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		0.00000	1,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,559.00000	1,536,000	15.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	15.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,559.00000	2,536,000	13.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	13.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,141.00000	8,165,000	47.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	47.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,141.00000	6,165,000	47.94	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	49.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,141.00000	4,165,000	49.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	36.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,141.00000	2,165,000	36.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,859.00000	3,836,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,191.00000	2,215,000	37.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	37.02	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	39.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,591.00000	2,615,000	39.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	37.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,291.00000	2,315,000	37.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	40.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,641.00000	2,665,000	40.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	23.56	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		891.00000	915,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,991.00000	2,015,000	35.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	35.56	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		691.00000	715,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	21.37	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,891.00000	1,915,000	34.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	34.47	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	22.46	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		791.00000	815,000	22.46	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,091.00000	2,115,000	36.29	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	9.00	Call		0.00000	0,000	36.29	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		641.00000	665,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		0.00000	0,000	20.83	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		32.00000	28,000	19.25	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,031.00000	1,051,000	19.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		29.00000	26,000	19.48	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,078.00000	1,099,000	19.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		34.00000	31,000	19.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		983.00000	1,004,000	19.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,514.00000	1,536,000	21.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		15.00000	13,000	21.56	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,499.00000	3,523,000	25.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	25.93	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		414.00000	431,000	16.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		115.00000	108,000	16.02	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,416.00000	1,438,000	21.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		17.00000	15,000	21.10	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		577.00000	595,000	16.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		78.00000	72,000	16.95	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		620.00000	639,000	17.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		71.00000	66,000	17.18	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		663.00000	682,000	17.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		64.00000	59,000	17.41	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		376.00000	393,000	15.79	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		127.00000	120,000	15.79	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		271.00000	286,000	15.10	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		172.00000	163,000	15.10	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		494.00000	511,000	16.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		95.00000	88,000	16.48	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		304.00000	320,000	15.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		155.00000	147,000	15.33	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		453.00000	471,000	16.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		104.00000	98,000	16.25	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		141.00000	133,000	15.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		340.00000	356,000	15.56	0.00	0	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		186.00000	181,000	16.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		547.00000	566,000	16.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		175.00000	170,000	16.52	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		586.00000	605,000	16.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		199.00000	193,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		510.00000	528,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		527.00000	509,000	14.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		138.00000	144,000	14.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		163.00000	158,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,029.00000	1,048,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		156.00000	152,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,072.00000	1,092,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		170.00000	166,000	17.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		986.00000	1,006,000	17.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		426.00000	416,000	15.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		497.00000	512,000	15.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		409.00000	399,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		530.00000	545,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		444.00000	434,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		465.00000	480,000	15.49	0.00	0	0
Total \$ / R Option										0.00	0	555,319
Total \$ / R										35,319,645.00	5,086	922,484
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			6.88550	6.90900			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.97720	7.00110			0.00	0	90
Total \$ / R MAXI Future										0.00	0	90
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		2,310.00000	1,406,000	14.82	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		11,410.00000	12,856,000	14.82	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		1,380.00000	773,000	15.37	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		15,480.00000	17,223,000	15.37	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		3,738.00000	2,469,000	14.28	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		7,838.00000	8,919,000	14.28	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		20,974.00000	19,915,000	14.64	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		20,864.00000	22,195,000	14.64	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		18,988.00000	17,999,000	14.87	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		23,878.00000	25,279,000	14.87	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		23,574.00000	22,018,000	14.41	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		18,464.00000	19,298,000	14.41	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			10.88150	10.83190			20,457,220.00	1,880	21,291
£ / R	On	14/03/2011			11.01870	10.96820			13,608,094.50	1,235	23,391
£ / R	On	13/06/2011			11.14810	11.09650			0.00	0	1,829
£ / R	On	19/09/2011			11.28490	11.23320			0.00	0	500
£ / R	On	19/12/2011			11.42050	11.22170			0.00	0	0
Total £ / R Future									34,065,314.50	3,115	47,011
£ / R	On	13/12/2010		11.90	Call	0.00000	0,000	20.06	0.00	0	0
£ / R	On	13/12/2010		11.90	Put	1,068.00000	1,019,000	20.06	0.00	0	0
£ / R	On	13/12/2010		11.85	Put	1,018.00000	969,000	19.65	0.00	0	0
£ / R	On	13/12/2010		11.85	Call	0.00000	0,000	19.65	0.00	0	50
£ / R	On	14/03/2011		11.80	Call	91.00000	95,000	15.28	0.00	0	0
£ / R	On	14/03/2011		11.80	Put	923.00000	876,000	15.28	0.00	0	0
£ / R	On	14/03/2011		11.85	Call	84.00000	88,000	15.40	0.00	0	0
£ / R	On	14/03/2011		11.85	Put	966.00000	919,000	15.40	0.00	0	0
£ / R	On	14/03/2011		11.75	Call	98.00000	103,000	15.16	0.00	0	0
£ / R	On	14/03/2011		11.75	Put	880.00000	834,000	15.16	0.00	0	0
£ / R	On	14/03/2011		11.45	Put	636.00000	592,000	14.45	0.00	0	0
£ / R	On	14/03/2011		11.45	Call	154.00000	161,000	14.45	0.00	0	870
£ / R	On	14/03/2011		12.55	Put	1,612.00000	1,563,000	17.06	0.00	0	0
£ / R	On	14/03/2011		12.55	Call	30.00000	32,000	17.06	0.00	0	870
£ / R	On	14/03/2011		12.00	Put	1,099.00000	1,052,000	15.76	0.00	0	0
£ / R	On	14/03/2011		12.00	Call	67.00000	71,000	15.76	0.00	0	150
£ / R	On	13/06/2011		11.85	Call	221.00000	228,000	15.28	0.00	0	0
£ / R	On	13/06/2011		11.85	Put	975.00000	930,000	15.28	0.00	0	0
£ / R	On	13/06/2011		11.90	Call	211.00000	217,000	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,015.00000	969,000	15.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		232.00000	239,000	15.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		936.00000	891,000	15.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		459.00000	478,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		726.00000	693,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		442.00000	461,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		759.00000	726,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		476.00000	496,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		693.00000	661,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		494.00000	575,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		922.00000	805,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		479.00000	558,000	14.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		957.00000	838,000	14.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		509.00000	593,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		887.00000	773,000	14.56	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										34,065,314.50	3,115	48,951
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08310	0.08340			0.00	0	948
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08420	0.08460			0.00	0	0
Total ¥ / R Future										0.00	0	948
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		23.00000	16,000	23.36	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		283.00000	306,000	23.36	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		0.00000	0,000	31.34	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,260.00000	1,290,000	31.34	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		740.00000	710,000	21.78	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		0.00000	0,000	21.78	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		252.00000	230,000	20.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		492.00000	510,000	20.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		72.00000	64,000	23.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,312.00000	1,344,000	23.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		818.00000	780,000	17.31	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		58.00000	60,000	17.31	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			9.20790	9.17730			515,642.40	56	8,956
€ / R	On	14/03/2011	Foreign Exchange Future			9.32510	9.29360			317,053.40	34	14,388
€ / R	On	13/06/2011	Foreign Exchange Future			9.43560	9.40270			37,742.40	4	5,820
€ / R	On	19/09/2011	Foreign Exchange Future			9.55280	9.52040			0.00	0	500
€ / R	On	19/12/2011	Foreign Exchange Future			9.67300	9.63880			0.00	0	0
Total € / R Future										870,438.20	94	29,664
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		11,023.00000	10,992,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		9,023.00000	8,992,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		7,023.00000	6,992,000	41.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	39.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		5,023.00000	4,992,000	39.76	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	33.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		3,023.00000	2,992,000	33.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		2,023.00000	1,992,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	20.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		1,023.00000	992,000	20.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		46.00000	55,000	10.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		69.00000	47,000	10.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		977.00000	1,008,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,873.00000	2,842,000	32.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		11,073.00000	11,042,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		9,073.00000	9,042,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		7,073.00000	7,042,000	41.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		5,073.00000	5,042,000	39.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	33.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		3,073.00000	3,042,000	33.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		2,073.00000	2,042,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	20.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		1,073.00000	1,042,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		30.00000	35,000	11.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		103.00000	77,000	11.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		927.00000	958,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,773.00000	11,742,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,773.00000	9,742,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	41.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,773.00000	7,742,000	41.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	41.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,773.00000	5,742,000	41.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	36.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,773.00000	3,742,000	36.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	32.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,773.00000	2,742,000	32.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	27.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,773.00000	1,742,000	27.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	17.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		773.00000	742,000	17.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		233.00000	261,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		6.00000	3,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,673.00000	11,642,000	41.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,673.00000	9,642,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	41.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,673.00000	7,642,000	41.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	40.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,673.00000	5,642,000	40.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,673.00000	3,642,000	36.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	32.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,673.00000	2,642,000	32.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,673.00000	1,642,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	16.91	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		673.00000	642,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		329.00000	359,000	14.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		2.00000	1,000	14.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,823.00000	10,792,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,823.00000	8,792,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,823.00000	6,792,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	39.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,823.00000	4,792,000	39.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	32.75	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	12.00	Put		2,823.00000	2,792,000	32.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	27.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,823.00000	1,792,000	27.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	18.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		823.00000	792,000	18.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		187.00000	214,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		10.00000	6,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,177.00000	1,208,000	21.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	21.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,923.00000	10,892,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,923.00000	8,892,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,923.00000	6,892,000	41.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,923.00000	4,892,000	39.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	33.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,923.00000	2,892,000	33.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	28.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,923.00000	1,892,000	28.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	19.21	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		923.00000	892,000	19.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		104.00000	126,000	12.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		27.00000	18,000	12.03	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	8.10	Call		1,077.00000	1,108,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,223.00000	11,192,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,223.00000	9,192,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,223.00000	7,192,000	41.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	40.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,223.00000	5,192,000	40.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	34.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,223.00000	3,192,000	34.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	30.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,223.00000	2,192,000	30.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	21.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,223.00000	1,192,000	21.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		7.00000	8,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		230.00000	200,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		777.00000	808,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,373.00000	11,342,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,373.00000	9,342,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	41.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,373.00000	7,342,000	41.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	40.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,373.00000	5,342,000	40.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,373.00000	3,342,000	35.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	30.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,373.00000	2,342,000	30.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	23.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,373.00000	1,342,000	23.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		2.00000	1,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		375.00000	343,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		627.00000	658,000	18.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	18.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,673.00000	10,642,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,673.00000	8,642,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,673.00000	6,642,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,673.00000	4,642,000	39.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,327.00000	1,358,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,723.00000	10,692,000	41.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,723.00000	8,692,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,723.00000	6,692,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	39.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,723.00000	4,692,000	39.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	32.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,723.00000	2,692,000	32.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	26.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,723.00000	1,692,000	26.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		723.00000	692,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		281.00000	310,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		4.00000	2,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,277.00000	1,308,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,773.00000	10,742,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,773.00000	8,742,000	41.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,773.00000	6,742,000	41.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	39.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,773.00000	4,742,000	39.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,227.00000	1,258,000	20.98	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	7.95	Put		0.00000	0,000	20.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,123.00000	1,092,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	21.05	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		1.00000	1,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		424.00000	393,000	14.61	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		19.00000	22,000	11.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		142.00000	114,000	11.84	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		90.00000	93,000	13.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		596.00000	568,000	13.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		81.00000	84,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		637.00000	609,000	13.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		99.00000	103,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		555.00000	528,000	13.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		366.00000	343,000	12.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		160.00000	168,000	12.68	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,135.00000	1,104,000	15.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		29.00000	29,000	15.20	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,230.00000	1,199,000	15.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		24.00000	24,000	15.48	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		856.00000	826,000	14.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		50.00000	51,000	14.36	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		132.00000	138,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		438.00000	413,000	12.96	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		215.00000	222,000	13.67	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		612.00000	586,000	13.67	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		203.00000	209,000	13.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		650.00000	623,000	13.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		228.00000	235,000	13.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		575.00000	549,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		385.00000	394,000	13.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		515.00000	491,000	13.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		367.00000	376,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		547.00000	523,000	13.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		403.00000	413,000	12.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		483.00000	460,000	12.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		460.00000	476,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		621.00000	603,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		444.00000	458,000	13.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		655.00000	635,000	13.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		478.00000	494,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		589.00000	571,000	13.50	0.00	0	0
Total € / R Option										0.00	0	36,034
Total € / R										870,438.20	94	65,698
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.83020	6.81520			2,062,720.40	302	14,326
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.84240	6.82790			2,257,992.00	330	2,537
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.84860	6.83420			0.00	0	875
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.85350	6.83930			0.00	0	0
Total AU\$ / R Future										4,320,712.40	632	17,738
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		14.00000	15,000	11.72	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		99.00000	85,000	11.72	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		142.00000	127,000	12.23	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		7.00000	7,000	12.23	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		232.00000	246,000	11.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		104.00000	104,000	11.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		197.00000	211,000	11.50	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		119.00000	119,000	11.50	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		268.00000	282,000	12.17	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		90.00000	90,000	12.17	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		334.00000	343,000	11.91	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		150.00000	144,000	11.91	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		300.00000	308,000	11.66	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		166.00000	159,000	11.66	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		370.00000	379,000	12.16	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		136.00000	130,000	12.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		386.00000	394,000	11.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		197.00000	191,000	11.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		353.00000	361,000	11.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		214.00000	208,000	11.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		421.00000	429,000	12.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		182.00000	176,000	12.00	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							4,320,712.40	632	17,938
CAD/ R On 13/12/2010 Foreign Exchange Future			6.84740	6.85550			0.00	0	360
CAD/ R On 14/03/2011 Foreign Exchange Future			6.92460	6.93230			207,738.00	30	1,441

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R Future							207,738.00	30	1,801
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	15.78	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		845.00000	853,000	15.78	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	16.25	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		895.00000	903,000	16.25	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		0.00000	0,000	15.31	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		795.00000	803,000	15.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		102.00000	98,000	10.61	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		220.00000	223,000	10.61	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		88.00000	84,000	10.81	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		256.00000	259,000	10.81	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		119.00000	114,000	10.42	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		187.00000	189,000	10.42	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							207,738.00	30	1,801
CHF / R On 13/12/2010 Foreign Exchange Future			7.02190	7.00870			0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.12230	7.10950			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	38,000	14.26	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		79.00000	66,000	14.26	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		24.00000	23,000	14.83	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		115.00000	101,000	14.83	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		59.00000	61,000	13.69	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		50.00000	39,000	13.69	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		161.00000	165,000	15.09	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		302.00000	293,000	15.09	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		145.00000	148,000	15.25	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		336.00000	326,000	15.25	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		179.00000	183,000	14.93	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		270.00000	261,000	14.93	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			13,448.54000	13,447.87000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,627.39000	13,629.11000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		14.00000	10,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		535.00000	525,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		14.00000	10,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		535.00000	525,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		14.00000	10,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		535.00000	525,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		720.00000	708,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		429.00000	434,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		720.00000	707,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		429.00000	433,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		720.00000	708,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		429.00000	434,000	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			1.03600	1.03920			0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Future			1.05110	1.05460			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Call		395.00000	364,000	16.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.00	Put		3.00000	4,000	16.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Call		33.00000	25,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	1.05	Put		141.00000	165,000	14.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Call		892.00000	860,000	18.00	0.00	0	0
YUAN/R On 13/12/2010 Foreign Exchange Option	0.95	Put		0.00000	0,000	18.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		328.00000	308,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		282.00000	297,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		174.00000	162,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		628.00000	651,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		647.00000	618,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		101.00000	107,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							74,783,848.10	8,957	464,457
Total Options							0.00	0	593,493
Grand Total:							74,783,848.10	8,957	1,057,950