



Currency Derivatives Daily MTM Report

Daily summary for: 13/12/2010

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			6.83030	6.85630			397,550,781.20	58,204	0
\$ / R	On	14/03/2011	Foreign Exchange Future			6.92010	6.94520			354,634,364.70	51,247	272,191
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00750	7.03350			257,350,437.50	36,725	55,618
\$ / R	On	19/09/2011	Foreign Exchange Future			7.10050	7.12720			0.00	0	9,430
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19050	7.21850			0.00	0	16
Total \$ / R Future										1,009,535,583.40	146,176	337,255
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,094.00000	9,120,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,094.00000	7,120,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,094.00000	5,120,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,094.00000	3,120,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,094.00000	1,120,000	14.81	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	6.95	Call		5.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		99.00000	120,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		906.00000	880,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,906.00000	1,880,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,906.00000	2,880,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,694.00000	1,720,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,144.00000	9,170,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,144.00000	7,170,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,144.00000	5,170,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,144.00000	3,170,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		2.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		146.00000	170,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		856.00000	830,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,856.00000	1,830,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,856.00000	2,830,000	14.81	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	4.00	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,194.00000	9,220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,194.00000	7,220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,194.00000	5,220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,194.00000	3,220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,194.00000	1,220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		1.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		195.00000	220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		806.00000	780,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,806.00000	1,780,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,806.00000	2,780,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,244.00000	9,270,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,244.00000	7,270,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,244.00000	5,270,000	14.81	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	10.10	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,244.00000	3,270,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,244.00000	1,270,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		244.00000	270,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		756.00000	730,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,756.00000	1,730,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,756.00000	2,730,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,144.00000	1,170,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,294.00000	9,320,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,294.00000	7,320,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,294.00000	5,320,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,294.00000	3,320,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,294.00000	1,320,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		0.00000	0,000	14.81	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	7.15	Put		294.00000	320,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		706.00000	680,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,706.00000	1,680,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,706.00000	2,680,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,344.00000	9,370,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,344.00000	7,370,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,344.00000	5,370,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,344.00000	3,370,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,344.00000	1,370,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		344.00000	370,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		656.00000	630,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,656.00000	1,630,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,656.00000	2,630,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	14.81	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	16.25	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,394.00000	9,420,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,394.00000	7,420,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,394.00000	5,420,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,394.00000	3,420,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,394.00000	1,420,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		394.00000	420,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		606.00000	580,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,606.00000	1,580,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,606.00000	2,580,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,594.00000	9,620,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,594.00000	7,620,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,594.00000	5,620,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	14.81	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	10.45	Put		3,594.00000	3,620,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,594.00000	1,620,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		594.00000	620,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		406.00000	380,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,406.00000	1,380,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,406.00000	2,380,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,544.00000	9,570,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,544.00000	7,570,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,544.00000	5,570,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,544.00000	3,570,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,544.00000	1,570,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		544.00000	570,000	14.81	13,680,000.00	24,000	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		456.00000	430,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	14.81	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	5.40	Call		1,456.00000	1,430,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,456.00000	2,430,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,744.00000	1,770,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,644.00000	9,670,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,644.00000	7,670,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,644.00000	5,670,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,644.00000	3,670,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,644.00000	1,670,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		644.00000	670,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		356.00000	330,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,356.00000	1,330,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,356.00000	2,330,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	14.81	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	8.30	Put		1,444.00000	1,470,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,994.00000	9,020,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,994.00000	7,020,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,994.00000	5,020,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,994.00000	3,020,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		994.00000	1,020,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		33.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		27.00000	20,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,006.00000	980,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,006.00000	1,980,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,006.00000	2,980,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,044.00000	9,070,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,044.00000	7,070,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,044.00000	5,070,000	14.81	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	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		3,044.00000	3,070,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,044.00000	1,070,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		14.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		58.00000	70,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		956.00000	930,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,956.00000	1,930,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,956.00000	2,930,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,444.00000	9,470,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,444.00000	7,470,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,444.00000	5,470,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,444.00000	3,470,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		444.00000	470,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		556.00000	530,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,556.00000	1,530,000	14.81	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	5.30	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,556.00000	2,530,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,494.00000	9,520,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,494.00000	7,520,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,494.00000	5,520,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,494.00000	3,520,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,494.00000	1,520,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		494.00000	520,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		506.00000	480,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,506.00000	1,480,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,506.00000	2,480,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,194.00000	8,220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,194.00000	6,220,000	14.81	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	11.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,194.00000	4,220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,194.00000	2,220,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,806.00000	3,780,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,244.00000	2,270,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,644.00000	2,670,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,344.00000	2,370,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,694.00000	2,720,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		944.00000	970,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,044.00000	2,070,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		744.00000	770,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,944.00000	1,970,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		844.00000	870,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,144.00000	2,170,000	14.81	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	9.00	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		694.00000	720,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		26.00000	30,000	21.06	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,081.00000	1,110,000	21.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		24.00000	28,000	21.37	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,129.00000	1,158,000	21.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		28.00000	32,000	20.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,033.00000	1,062,000	20.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,567.00000	1,597,000	24.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		12.00000	17,000	24.17	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,555.00000	3,580,000	27.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		0.00000	0,000	27.47	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		452.00000	474,000	16.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		97.00000	94,000	16.72	0.00	0	29,607
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,469.00000	1,499,000	23.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		14.00000	19,000	23.55	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		620.00000	645,000	17.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		65.00000	65,000	17.96	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		664.00000	690,000	18.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		59.00000	60,000	18.27	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		709.00000	735,000	18.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		54.00000	55,000	18.58	0.00	0	3,071
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		413.00000	433,000	16.41	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		108.00000	103,000	16.41	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		302.00000	318,000	15.47	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		147.00000	138,000	15.47	0.00	0	4,780
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		534.00000	558,000	17.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		79.00000	78,000	17.34	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		338.00000	355,000	15.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		133.00000	125,000	15.78	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Put		493.00000	515,000	17.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.35	Call		88.00000	85,000	17.03	0.00	0	400
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		120.00000	113,000	16.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		375.00000	393,000	16.09	0.00	0	2,571
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		169.00000	164,000	16.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		586.00000	607,000	16.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		159.00000	154,000	16.96	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		626.00000	647,000	16.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		181.00000	175,000	16.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		548.00000	568,000	16.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		486.00000	470,000	15.07	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		153.00000	163,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		150.00000	148,000	18.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,073.00000	1,098,000	18.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		144.00000	142,000	18.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,117.00000	1,142,000	18.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		157.00000	155,000	18.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,030.00000	1,055,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		399.00000	388,000	15.86	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		531.00000	548,000	15.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		382.00000	372,000	16.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		564.00000	582,000	16.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		416.00000	404,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		498.00000	514,000	15.70	0.00	0	0
Total \$ / R Option										13,680,000.00	24,000	160,612
Total \$ / R										1,023,215,583.40	170,176	497,867
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			6.83030	6.85630			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			6.92010	6.94520			0.00	0	125
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			7.00750	7.03350			0.00	0	0
Total \$ / R MAXI Future										0.00	0	125
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		184.00000	0,000	14.81	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		14,554.00000	16,970,000	14.81	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		58.00000	0,000	14.81	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		19,428.00000	21,970,000	14.81	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		542.00000	0,000	14.81	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		9,912.00000	11,970,000	14.81	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		18,103.00000	16,838,000	14.85	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		23,583.00000	24,828,000	14.85	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		16,322.00000	15,230,000	15.16	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		26,802.00000	28,220,000	15.16	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		20,069.00000	18,624,000	14.54	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		20,549.00000	21,614,000	14.54	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		0.00000	27,610,000	15.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.05	Put		0.00000	31,860,000	15.00	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Call		0.00000	25,825,000	15.22	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.10	Put		0.00000	35,075,000	15.22	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Call		0.00000	29,527,000	14.78	0.00	0	0
\$ / R MAXOn 13/06/2011 Foreign Exchange Option	7.00	Put		0.00000	28,777,000	14.78	0.00	0	0
Total \$ / R MAXI Option							0.00	0	0
Total \$ / R MAXI							0.00	0	125
£ / R On 13/12/2010 Foreign Exchange Future			10.76250	10.82290			5,607,262.50	521	0
£ / R On 14/03/2011 Foreign Exchange Future			10.89850	10.95590			14,582,193.00	1,338	34,879
£ / R On 13/06/2011 Foreign Exchange Future			11.02610	11.08550			0.00	0	1,889
£ / R On 19/09/2011 Foreign Exchange Future			11.16100	11.22060			0.00	0	2,355
£ / R On 19/12/2011 Foreign Exchange Future			11.28930	11.35160			0.00	0	0
Total £ / R Future							20,189,455.50	1,859	39,123
£ / R On 13/12/2010 Foreign Exchange Option	11.90	Call		0.00000	0,000	12.56	0.00	0	0
£ / R On 13/12/2010 Foreign Exchange Option	11.90	Put		1,077.00000	1,138,000	12.56	0.00	0	0
£ / R On 13/12/2010 Foreign Exchange Option	11.85	Put		1,027.00000	1,088,000	12.56	0.00	0	0
£ / R On 13/12/2010 Foreign Exchange Option	11.85	Call		0.00000	0,000	12.56	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Call		80.00000	66,000	15.20	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.80	Put		924.00000	968,000	15.20	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Call		74.00000	60,000	15.32	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.85	Put		968.00000	1,012,000	15.32	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Call		86.00000	71,000	15.09	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.75	Put		880.00000	923,000	15.09	0.00	0	0
£ / R On 14/03/2011 Foreign Exchange Option	11.45	Put		632.00000	670,000	14.41	0.00	0	0

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	11.45	Call		138.00000	118,000	14.41	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,619.00000	1,671,000	16.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		25.00000	19,000	16.90	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,102.00000	1,149,000	15.66	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		58.00000	47,000	15.66	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		210.00000	190,000	15.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		975.00000	1,014,000	15.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		200.00000	181,000	15.55	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,015.00000	1,055,000	15.55	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		220.00000	200,000	15.35	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		935.00000	974,000	15.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		450.00000	421,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		729.00000	760,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		434.00000	405,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		763.00000	794,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		467.00000	437,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		696.00000	726,000	14.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		551.00000	519,000	14.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		849.00000	880,000	14.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		535.00000	504,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		883.00000	915,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		568.00000	536,000	14.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		816.00000	847,000	14.78	0.00	0	0
Total £ / R Option										0.00	0	1,890
Total £ / R										20,189,455.50	1,859	41,013

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			0.08156	0.08170			0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08270	0.08280			0.00	0	801
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08380	0.08700			0.00	0	0
Total ¥ / R Future										0.00	0	801
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		1.00000	0,000	20.54	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		431.00000	444,000	20.54	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		0.00000	0,000	20.54	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,430.00000	1,444,000	20.54	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		570.00000	556,000	20.54	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		0.00000	0,000	20.54	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		179.00000	171,000	20.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		599.00000	601,000	20.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		48.00000	44,000	23.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,468.00000	1,474,000	23.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		660.00000	649,000	17.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		80.00000	79,000	17.27	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		0.00000	408,000	19.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		0.00000	528,000	19.59	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		0.00000	169,000	22.25	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		0.00000	1,289,000	22.25	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		0.00000	982,000	17.71	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		0.00000	102,000	17.71	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	801

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010			9.09440	9.05510			6,111,436.80	672	0
€ / R	On	14/03/2011			9.21270	9.16840			13,782,199.20	1,496	18,501
€ / R	On	13/06/2011			9.32300	9.27830			0.00	0	5,820
€ / R	On	19/09/2011			9.43920	9.39410			0.00	0	2,300
€ / R	On	19/12/2011			9.55250	9.50810			0.00	0	0
Total € / R Future									19,893,636.00	2,168	26,621
€ / R	On	13/12/2010	20.20	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	20.20	Put		11,145.00000	11,106,000	11.35	0.00	0	0
€ / R	On	13/12/2010	18.20	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	18.20	Put		9,145.00000	9,106,000	11.35	0.00	0	0
€ / R	On	13/12/2010	16.20	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	16.20	Put		7,145.00000	7,106,000	11.35	0.00	0	0
€ / R	On	13/12/2010	14.20	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	14.20	Put		5,145.00000	5,106,000	11.35	0.00	0	0
€ / R	On	13/12/2010	12.20	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	12.20	Put		3,145.00000	3,106,000	11.35	0.00	0	0
€ / R	On	13/12/2010	11.20	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	11.20	Put		2,145.00000	2,106,000	11.35	0.00	0	0
€ / R	On	13/12/2010	10.20	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	10.20	Put		1,145.00000	1,106,000	11.35	0.00	0	0
€ / R	On	13/12/2010	9.20	Call		3.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	9.20	Put		148.00000	106,000	11.35	0.00	0	0
€ / R	On	13/12/2010	8.20	Call		855.00000	894,000	11.35	0.00	0	0
€ / R	On	13/12/2010	8.20	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	12.05	Call		0.00000	0,000	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,995.00000	2,956,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		11,195.00000	11,156,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		9,195.00000	9,156,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		7,195.00000	7,156,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		5,195.00000	5,156,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		3,195.00000	3,156,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		2,195.00000	2,156,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		1,195.00000	1,156,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		1.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		196.00000	156,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		805.00000	844,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,895.00000	11,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,895.00000	9,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,895.00000	7,856,000	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,895.00000	5,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,895.00000	3,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,895.00000	2,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,895.00000	1,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		895.00000	856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		109.00000	144,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		4.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,795.00000	11,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,795.00000	9,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,795.00000	7,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,795.00000	5,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,795.00000	3,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,795.00000	2,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,795.00000	1,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		795.00000	756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		205.00000	244,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,945.00000	10,906,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,945.00000	8,906,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,945.00000	6,906,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,945.00000	4,906,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,945.00000	2,906,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,945.00000	1,906,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		945.00000	906,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		67.00000	94,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		12.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,055.00000	1,094,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		11,045.00000	11,006,000	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		9,045.00000	9,006,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		7,045.00000	7,006,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		5,045.00000	5,006,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		3,045.00000	3,006,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		2,045.00000	2,006,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		1,045.00000	1,006,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		16.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		61.00000	6,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		955.00000	994,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,345.00000	11,306,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,345.00000	9,306,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,345.00000	7,306,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,345.00000	5,306,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,345.00000	3,306,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,345.00000	2,306,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,345.00000	1,306,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		345.00000	306,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		655.00000	694,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,495.00000	11,456,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,495.00000	9,456,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,495.00000	7,456,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,495.00000	5,456,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,495.00000	3,456,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,495.00000	2,456,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,495.00000	1,456,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		495.00000	456,000	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		505.00000	544,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,795.00000	10,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,795.00000	8,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,795.00000	6,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,795.00000	4,756,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,205.00000	1,244,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,845.00000	10,806,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,845.00000	8,806,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,845.00000	6,806,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,845.00000	4,806,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,845.00000	2,806,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,845.00000	1,806,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		845.00000	806,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		156.00000	194,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,155.00000	1,194,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,895.00000	10,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,895.00000	8,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,895.00000	6,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,895.00000	4,856,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,105.00000	1,144,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,245.00000	1,206,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		545.00000	506,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	11.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		245.00000	206,000	11.35	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		58.00000	74,000	14.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		690.00000	661,000	14.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		52.00000	68,000	14.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		734.00000	705,000	14.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		65.00000	81,000	14.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		647.00000	618,000	14.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		444.00000	415,000	13.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		112.00000	128,000	13.20	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,248.00000	1,215,000	16.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		16.00000	28,000	16.94	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,345.00000	1,311,000	17.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		13.00000	24,000	17.36	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		962.00000	932,000	15.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		30.00000	45,000	15.69	0.00	0	100
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Call		90.00000	107,000	13.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.60	Put		522.00000	494,000	13.61	0.00	0	3,000
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		177.00000	185,000	13.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		699.00000	662,000	13.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		167.00000	175,000	14.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		739.00000	702,000	14.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		188.00000	196,000	13.83	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		660.00000	623,000	13.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		335.00000	346,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		591.00000	557,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		319.00000	330,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		625.00000	591,000	13.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		350.00000	362,000	13.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		556.00000	523,000	13.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		412.00000	422,000	13.79	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	9.80	Put		704.00000	670,000	13.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		397.00000	406,000	13.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		739.00000	704,000	13.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		428.00000	438,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		670.00000	636,000	13.68	0.00	0	0
Total € / R Option										0.00	0	32,974
Total € / R										19,893,636.00	2,168	59,595
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.78010	6.75940			15,445,067.80	2,278	0
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79230	6.77120			15,472,859.40	2,278	9,106
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79780	6.77710			0.00	0	915
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.79980	6.78020			0.00	0	5,790
Total AU\$ / R Future										30,917,927.20	4,556	15,811
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		0.00000	0,000	10.46	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		141.00000	120,000	10.46	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		191.00000	170,000	10.46	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		0.00000	0,000	10.46	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		184.00000	199,000	11.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		113.00000	107,000	11.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		152.00000	166,000	10.64	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		131.00000	124,000	10.64	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		218.00000	234,000	11.37	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		97.00000	92,000	11.37	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		281.00000	297,000	11.38	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		154.00000	149,000	11.38	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	13/06/2011	Foreign Exchange Option	6.70	Call		248.00000	264,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		171.00000	166,000	11.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		316.00000	333,000	11.66	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		139.00000	135,000	11.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		341.00000	350,000	11.44	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		211.00000	200,000	11.44	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		309.00000	317,000	11.21	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		229.00000	217,000	11.21	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		374.00000	385,000	11.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		194.00000	185,000	11.67	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										30,917,927.20	4,556	15,811
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.79420	6.79270			0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.86880	6.86710			0.00	0	1,791
CAD/ R	On	13/06/2011	Foreign Exchange Future			6.93880	6.90000			0.00	0	0
Total CAD/ R Future										0.00	0	1,791
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	8.76	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		907.00000	906,000	8.76	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		0.00000	0,000	8.76	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		957.00000	956,000	8.76	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		0.00000	0,000	8.76	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		857.00000	856,000	8.76	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		77.00000	72,000	10.44	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		260.00000	253,000	10.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		65.00000	60,000	10.64	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		298.00000	291,000	10.64	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		90.00000	85,000	10.23	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		223.00000	216,000	10.23	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Call		0.00000	242,000	11.41	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.90	Put		0.00000	203,000	11.41	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Call		0.00000	216,000	11.34	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.95	Put		0.00000	227,000	11.34	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Call		0.00000	270,000	11.48	0.00	0	0
CAD/ R	On	13/06/2011	Foreign Exchange Option	6.85	Put		0.00000	181,000	11.48	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	1,791
CHF / R	On	13/12/2010	Foreign Exchange Future			7.01040	6.97100			0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Future			7.11710	7.06900			0.00	0	40
CHF / R	On	13/06/2011	Foreign Exchange Future			7.21560	7.10000			0.00	0	0
Total CHF / R Future										0.00	0	40
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		8.00000	0,000	15.48	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		87.00000	40,000	15.48	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		3.00000	0,000	15.48	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		132.00000	90,000	15.48	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		20.00000	10,000	15.48	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		49.00000	0,000	15.48	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		141.00000	152,000	14.80	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		322.00000	285,000	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		126.00000	136,000	14.97	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		357.00000	319,000	14.97	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		157.00000	170,000	14.63	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		288.00000	253,000	14.63	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		0.00000	358,000	14.70	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		0.00000	242,000	14.70	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Call		0.00000	332,000	14.72	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.15	Put		0.00000	266,000	14.72	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		0.00000	385,000	14.68	0.00	0	0
CHF / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		0.00000	219,000	14.68	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			13,286.90000	13,296.54000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,463.60000	13,468.79000			0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Future			13,638.76000	13,500.00000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		2,035.00000	2,131,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		2,035.00000	2,131,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		0.00000	0,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		2,035.00000	2,131,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		125.00000	111,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		1,437.00000	1,475,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		125.00000	111,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		1,437.00000	1,475,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		125.00000	111,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		1,437.00000	1,475,000	2.00	0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		0.00000	1,388,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		0.00000	1,388,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		0.00000	1,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		0.00000	1,388,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Future			1.02460	1.03010			0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.03870	1.04420			0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.05470	1.05000			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		303.00000	246,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		2.00000	0,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		7.00000	0,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		206.00000	254,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		801.00000	746,000	16.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		0.00000	0,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		269.00000	238,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		327.00000	351,000	14.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		137.00000	118,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		695.00000	731,000	16.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		563.00000	501,000	13.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		121.00000	114,000	13.00	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Call		0.00000	451,000	14.41	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.05	Put		0.00000	404,000	14.41	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Call		0.00000	279,000	15.54	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.10	Put		0.00000	732,000	15.54	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Call		0.00000	737,000	14.05	0.00	0	0
YUAN/R On 13/06/2011 Foreign Exchange Option	1.00	Put		0.00000	190,000	14.05	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							1,080,536,602.10	154,759	421,567
Total Options							13,680,000.00	24,000	195,476
Grand Total:							1,094,216,602.10	178,759	617,043