



Currency Derivatives Daily MTM Report

Daily summary for: 15/09/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.18570	7.18250			43,660,313.20	6,076	324,237
\$ / R	On	14/03/2011	Foreign Exchange Future			7.28640	7.28390			1,056,528.00	145	35,842
\$ / R	On	13/06/2011	Foreign Exchange Future			7.38570	7.38520			1,292,497.50	175	10,580
Total \$ / R Future										46,009,338.70	6,396	370,659
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,768.00000	8,764,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	36.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,768.00000	6,764,000	36.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,768.00000	4,764,000	29.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		2.00000	2,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,770.00000	2,766,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		42.00000	43,000	17.97	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		810.00000	807,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		336.00000	339,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		104.00000	103,000	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,235.00000	1,238,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	2,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,233.00000	2,236,000	21.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	21.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,233.00000	3,236,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		16.00000	16,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,384.00000	1,380,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,818.00000	8,814,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,818.00000	6,814,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	30.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,818.00000	4,814,000	30.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	25.55	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,819.00000	2,815,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		303.00000	306,000	14.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		121.00000	120,000	14.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,185.00000	1,188,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	2,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,183.00000	2,186,000	21.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	21.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,183.00000	3,186,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,868.00000	8,864,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,868.00000	6,864,000	37.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,868.00000	4,864,000	30.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		1.00000	1,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,869.00000	2,865,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		35.00000	36,000	18.50	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		903.00000	900,000	18.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		272.00000	274,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		140.00000	138,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,135.00000	1,139,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,133.00000	2,136,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,133.00000	3,136,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,918.00000	8,914,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,918.00000	6,914,000	37.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,918.00000	4,914,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,919.00000	2,915,000	25.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		32.00000	33,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		950.00000	947,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		242.00000	245,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		160.00000	159,000	14.14	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,086.00000	1,089,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	3,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,083.00000	2,086,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,083.00000	3,086,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		38.00000	39,000	18.23	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		856.00000	853,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,968.00000	8,964,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,968.00000	6,964,000	37.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	30.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,968.00000	4,964,000	30.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,969.00000	2,965,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		30.00000	30,000	19.02	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		998.00000	994,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		215.00000	217,000	14.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		183.00000	181,000	14.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,036.00000	1,040,000	15.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	4,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,033.00000	2,036,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,033.00000	3,036,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,018.00000	9,014,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,018.00000	7,014,000	37.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,018.00000	5,014,000	30.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	25.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,019.00000	3,015,000	25.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		27.00000	28,000	19.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,045.00000	1,042,000	19.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		189.00000	192,000	14.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		207.00000	206,000	14.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		987.00000	990,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	4,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,983.00000	1,986,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,983.00000	2,986,000	20.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	20.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,068.00000	9,064,000	40.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	37.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,068.00000	7,064,000	37.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,068.00000	5,064,000	30.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,069.00000	3,065,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		25.00000	25,000	19.55	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,093.00000	1,089,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		170.00000	173,000	14.28	0.00	0	5
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		238.00000	237,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		938.00000	942,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	6,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,933.00000	1,936,000	21.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	21.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,933.00000	2,936,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,268.00000	9,264,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,268.00000	7,264,000	38.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	31.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,268.00000	5,264,000	31.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	1,000	26.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,269.00000	3,265,000	26.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		18.00000	19,000	20.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,286.00000	1,283,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		112.00000	114,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		380.00000	378,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		748.00000	751,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		16.00000	15,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,733.00000	1,736,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,733.00000	2,736,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,218.00000	9,214,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,218.00000	7,214,000	38.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	31.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,218.00000	5,214,000	31.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,219.00000	3,215,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		20.00000	20,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,238.00000	1,234,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		124.00000	126,000	15.07	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		342.00000	340,000	15.07	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		795.00000	798,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		13.00000	12,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,783.00000	1,786,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	20.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,783.00000	2,786,000	20.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	20.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		15.00000	15,000	21.39	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,433.00000	1,429,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,318.00000	9,314,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,318.00000	7,314,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	31.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,318.00000	5,314,000	31.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,319.00000	3,315,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		17.00000	17,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,335.00000	1,331,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		101.00000	102,000	15.60	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		419.00000	416,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		702.00000	705,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		20.00000	19,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,683.00000	1,686,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,683.00000	2,686,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		23.00000	23,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,141.00000	1,137,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,668.00000	8,664,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,668.00000	6,664,000	36.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,668.00000	4,664,000	29.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		2.00000	2,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,670.00000	2,666,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		50.00000	51,000	17.44	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		718.00000	715,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		408.00000	411,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		76.00000	75,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,334.00000	1,337,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,333.00000	2,336,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,333.00000	3,336,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,718.00000	8,714,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,718.00000	6,714,000	36.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,718.00000	4,714,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		2.00000	2,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,720.00000	2,716,000	25.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		46.00000	47,000	17.71	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		764.00000	761,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		371.00000	374,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		89.00000	88,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,284.00000	1,288,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,283.00000	2,286,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,283.00000	3,286,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,118.00000	9,114,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,118.00000	7,114,000	37.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	31.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,118.00000	5,114,000	31.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,119.00000	3,115,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		153.00000	155,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		271.00000	269,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		890.00000	893,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	7,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,883.00000	1,886,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,883.00000	2,886,000	20.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,168.00000	9,164,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,168.00000	7,164,000	37.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	31.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,168.00000	5,164,000	31.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,169.00000	3,165,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		21.00000	22,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,189.00000	1,186,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		138.00000	140,000	14.81	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		306.00000	304,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		842.00000	846,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		10.00000	10,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,833.00000	1,836,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,833.00000	2,836,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,868.00000	7,864,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	33.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,868.00000	5,864,000	33.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	26.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,868.00000	3,864,000	26.85	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	9.05	Call		9.00000	9,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,877.00000	1,873,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,133.00000	4,136,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,926.00000	1,922,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		8.00000	8,000	24.03	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		4.00000	4,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,322.00000	2,318,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		7.00000	8,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,025.00000	2,022,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		4.00000	4,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,372.00000	2,368,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		55.00000	56,000	17.18	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		673.00000	670,000	17.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,728.00000	1,724,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		10.00000	10,000	22.97	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		500.00000	497,000	16.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		82.00000	83,000	16.13	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,630.00000	1,626,000	22.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		12.00000	12,000	22.45	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		67.00000	68,000	16.65	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		585.00000	582,000	16.65	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,827.00000	1,823,000	23.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		9.00000	9,000	23.50	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		459.00000	456,000	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	13/12/2010	Foreign Exchange Option	7.55	Call		91.00000	92,000	15.86	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		123.00000	123,000	17.65	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		839.00000	837,000	17.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		116.00000	116,000	17.86	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		882.00000	880,000	17.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		130.00000	131,000	17.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		796.00000	795,000	17.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,288.00000	1,287,000	19.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		72.00000	73,000	19.70	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,227.00000	3,225,000	25.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		11.00000	11,000	25.24	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		309.00000	309,000	14.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		293.00000	295,000	14.79	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,196.00000	1,194,000	19.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		80.00000	80,000	19.29	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		442.00000	441,000	15.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		226.00000	227,000	15.60	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		478.00000	477,000	15.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		212.00000	213,000	15.81	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		515.00000	514,000	16.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		199.00000	200,000	16.01	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		352.00000	352,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		417.00000	416,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		335.00000	335,000	15.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		450.00000	449,000	15.22	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	7.40	Call		371.00000	370,000	14.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		386.00000	384,000	14.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		792.00000	789,000	14.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		107.00000	103,000	14.18	0.00	0	0
Total \$ / R Option										0.00	0	423,405
Total \$ / R										46,009,338.70	6,396	794,064
£ / R	On	13/12/2010	Foreign Exchange Future			11.21700	11.13100			5,429,028.00	484	22,333
£ / R	On	14/03/2011	Foreign Exchange Future			11.36690	11.28090			34,100.70	3	20,349
£ / R	On	13/06/2011	Foreign Exchange Future			11.51350	11.43020			0.00	0	1,502
Total £ / R Future										5,463,128.70	487	44,184
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		86.00000	99,000	14.76	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		855.00000	782,000	14.76	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		812.00000	740,000	14.61	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		93.00000	107,000	14.61	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		264.00000	287,000	14.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		783.00000	720,000	14.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		253.00000	274,000	14.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		822.00000	757,000	14.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		277.00000	301,000	14.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		746.00000	684,000	14.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		536.00000	482,000	13.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		367.00000	399,000	13.74	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,405.00000	1,330,000	16.35	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		136.00000	147,000	16.35	0.00	0	870

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	11.85	Call		402.00000	428,000	14.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		822.00000	765,000	14.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		388.00000	413,000	14.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		858.00000	800,000	14.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		417.00000	444,000	14.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		787.00000	731,000	14.39	0.00	0	0
Total £ / R Option										0.00	0	1,790
Total £ / R										5,463,128.70	487	45,974
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08400	0.08660			1,680.00	20	241
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08530	0.08800			0.00	0	0
Total ¥ / R Future										1,680.00	20	241
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		359.00000	242,000	19.87	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		299.00000	442,000	19.87	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		106.00000	65,000	23.56	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,046.00000	1,265,000	23.56	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,085.00000	847,000	18.10	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		25.00000	47,000	18.10	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		534.00000	408,000	20.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		434.00000	578,000	20.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		245.00000	180,000	23.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,145.00000	1,350,000	23.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,173.00000	946,000	17.71	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		73.00000	116,000	17.71	0.00	0	0
Total ¥ / R Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R										1,680.00	20	241
€ / R	On	13/12/2010	Foreign Exchange Future			9.35530	9.31620			1,103,925.40	118	13,973
€ / R	On	14/03/2011	Foreign Exchange Future			9.48160	9.44330			0.00	0	12,144
€ / R	On	13/06/2011	Foreign Exchange Future			9.60480	9.56900			0.00	0	5,820
Total € / R Future										1,103,925.40	118	31,937
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,884.00000	10,845,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,884.00000	8,845,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,884.00000	6,845,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,884.00000	4,845,000	25.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	2,000	20.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,886.00000	2,847,000	20.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		9.00000	9,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,893.00000	1,854,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		43.00000	44,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		927.00000	889,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		287.00000	310,000	12.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		171.00000	155,000	12.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,123.00000	1,161,000	13.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		7.00000	6,000	13.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		2.00000	2,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,736.00000	2,697,000	20.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,934.00000	10,895,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,934.00000	8,895,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,934.00000	6,895,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,934.00000	4,895,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	1,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,936.00000	2,896,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		9.00000	8,000	18.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,943.00000	1,903,000	18.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		39.00000	40,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		973.00000	935,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		259.00000	280,000	12.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		193.00000	175,000	12.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,074.00000	1,112,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		8.00000	7,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,634.00000	11,595,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,634.00000	9,595,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,634.00000	7,595,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.89	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	Put		5,634.00000	5,595,000	27.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,635.00000	3,596,000	22.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	2,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,637.00000	2,597,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		13.00000	12,000	17.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,647.00000	1,607,000	17.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		68.00000	70,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		702.00000	665,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		454.00000	483,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		88.00000	78,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,534.00000	11,495,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,534.00000	9,495,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,534.00000	7,495,000	32.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,534.00000	5,495,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	21.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,535.00000	3,496,000	21.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		3.00000	3,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,537.00000	2,498,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		15.00000	14,000	17.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,549.00000	1,509,000	17.27	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	9.85	Call		82.00000	85,000	13.84	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		616.00000	580,000	13.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		532.00000	562,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		66.00000	57,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,684.00000	10,645,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,684.00000	8,645,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,684.00000	6,645,000	30.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,684.00000	4,645,000	24.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		2.00000	2,000	20.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,686.00000	2,647,000	20.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		12.00000	11,000	17.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,696.00000	1,656,000	17.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		62.00000	64,000	14.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		746.00000	709,000	14.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		418.00000	445,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		102.00000	90,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,320.00000	1,359,000	14.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		4.00000	4,000	14.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,784.00000	10,745,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.46	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	18.10	Put		8,784.00000	8,745,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,784.00000	6,745,000	30.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,784.00000	4,745,000	25.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		2.00000	2,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,786.00000	2,747,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		11.00000	10,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,795.00000	1,755,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		51.00000	53,000	14.70	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		835.00000	798,000	14.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		349.00000	374,000	12.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		133.00000	119,000	12.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,222.00000	1,260,000	14.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		6.00000	5,000	14.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,084.00000	11,045,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,084.00000	9,045,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,084.00000	7,045,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,084.00000	5,045,000	26.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,085.00000	3,046,000	21.05	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	11.40	Call		7.00000	6,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,091.00000	2,051,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		31.00000	30,000	15.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,115.00000	1,075,000	15.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		192.00000	205,000	12.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		276.00000	250,000	12.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		929.00000	966,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		13.00000	11,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,234.00000	11,195,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,234.00000	9,195,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,234.00000	7,195,000	31.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,234.00000	5,195,000	26.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,235.00000	3,196,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		5.00000	5,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,239.00000	2,200,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		24.00000	23,000	16.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,258.00000	1,218,000	16.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		144.00000	154,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		378.00000	349,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		790.00000	825,000	12.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		24.00000	20,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,534.00000	10,495,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,534.00000	8,495,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,534.00000	6,495,000	30.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,534.00000	4,495,000	24.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,469.00000	1,508,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		3.00000	3,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,584.00000	10,545,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,584.00000	8,545,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,584.00000	6,545,000	30.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,584.00000	4,545,000	24.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		3.00000	3,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,587.00000	2,548,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		14.00000	13,000	17.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,598.00000	1,558,000	17.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		74.00000	77,000	14.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		658.00000	622,000	14.01	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	8.90	Call		492.00000	522,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		76.00000	67,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,420.00000	1,458,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		4.00000	3,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,634.00000	10,595,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,634.00000	8,595,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,634.00000	6,595,000	30.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,634.00000	4,595,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,370.00000	1,409,000	15.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		4.00000	4,000	15.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,020.00000	981,000	15.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		36.00000	36,000	15.38	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		131.00000	139,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		415.00000	384,000	12.98	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		232.00000	252,000	12.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		216.00000	197,000	12.16	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		228.00000	236,000	13.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		585.00000	554,000	13.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		215.00000	223,000	14.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		622.00000	591,000	14.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		241.00000	250,000	13.71	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	Put		548.00000	518,000	13.71	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		378.00000	352,000	12.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		321.00000	334,000	12.92	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,077.00000	1,042,000	15.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		120.00000	124,000	15.75	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,166.00000	1,130,000	16.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		109.00000	112,000	16.06	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		353.00000	363,000	13.63	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		584.00000	558,000	13.63	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		338.00000	348,000	13.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		619.00000	593,000	13.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		368.00000	380,000	13.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		549.00000	525,000	13.50	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										1,103,925.40	118	64,871
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.68820	6.67580			0.00	0	15,596
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.70460	6.69320			0.00	0	596
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.71800	6.70760			0.00	0	0
Total AU\$ / R Future										0.00	0	16,192
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		76.00000	70,000	11.45	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		300.00000	282,000	11.45	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		338.00000	321,000	11.62	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		64.00000	59,000	11.62	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		229.00000	219,000	11.57	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 14/03/2011 Foreign Exchange Option	6.70	Put		236.00000	214,000	11.57	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		209.00000	200,000	11.75	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		266.00000	245,000	11.75	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		254.00000	246,000	11.62	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		211.00000	191,000	11.62	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		315.00000	309,000	11.91	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		257.00000	241,000	11.91	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		289.00000	283,000	11.87	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		281.00000	265,000	11.87	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		342.00000	337,000	11.96	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		234.00000	219,000	11.96	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	16,392
CAD/ R On 13/12/2010 Foreign Exchange Future			6.99140	6.99950			34,957.00	5	858
CAD/ R On 14/03/2011 Foreign Exchange Future			7.07170	7.08060			0.00	0	0
Total CAD/ R Future							34,957.00	5	858
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		21.00000	22,000	14.55	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		722.00000	731,000	14.55	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		18.00000	19,000	14.74	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		769.00000	778,000	14.74	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		25.00000	25,000	14.36	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		676.00000	684,000	14.36	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		217.00000	214,000	10.27	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		186.00000	192,000	10.27	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		195.00000	193,000	10.41	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		214.00000	221,000	10.41	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		246.00000	242,000	10.37	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		165.00000	170,000	10.37	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							34,957.00	5	858
CHF / R On 13/12/2010 Foreign Exchange Future			7.18010	7.22170			0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.28680	7.33020			0.00	0	0
Total CHF / R Future							0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		312.00000	284,000	15.16	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		140.00000	154,000	15.16	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		281.00000	255,000	15.10	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		159.00000	175,000	15.10	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		344.00000	315,000	15.21	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		122.00000	135,000	15.21	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		361.00000	335,000	15.52	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		281.00000	298,000	15.52	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		337.00000	311,000	15.57	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		307.00000	324,000	15.57	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		387.00000	359,000	15.46	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		257.00000	272,000	15.46	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							52,613,029.80	7,026	464,071
Total Options							0.00	0	458,329
Grand Total:							52,613,029.80	7,026	922,400