



Currency Derivatives Daily MTM Report

Daily summary for: 17/09/2010

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010			7.24730	7.23900			102,128,951.60	14,092	323,185
\$ / R	On	14/03/2011			7.35080	7.34190			514,556.00	70	35,915
\$ / R	On	13/06/2011			7.45220	7.44200			3,428,012.00	460	12,830
Total \$ / R Future									106,071,519.60	14,622	371,930
\$ / R	On	13/12/2010	15.95	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	15.95	Put		8,711.00000	8,703,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	13.95	Call		0.00000	0,000	36.59	0.00	0	0
\$ / R	On	13/12/2010	13.95	Put		6,711.00000	6,703,000	36.59	0.00	0	0
\$ / R	On	13/12/2010	11.95	Call		0.00000	0,000	29.72	0.00	0	0
\$ / R	On	13/12/2010	11.95	Put		4,711.00000	4,703,000	29.72	0.00	0	0
\$ / R	On	13/12/2010	9.95	Call		2.00000	2,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	9.95	Put		2,713.00000	2,705,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	7.95	Call		46.00000	49,000	17.81	0.00	0	1,000
\$ / R	On	13/12/2010	7.95	Put		757.00000	752,000	17.81	0.00	0	0
\$ / R	On	13/12/2010	6.95	Call		376.00000	384,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	6.95	Put		87.00000	87,000	14.56	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		1,291.00000	1,299,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,289.00000	2,297,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,289.00000	3,297,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		17.00000	18,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,328.00000	1,321,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,761.00000	8,753,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,761.00000	6,753,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,761.00000	4,753,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		2.00000	2,000	25.48	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,763.00000	2,755,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		340.00000	348,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		101.00000	101,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,241.00000	1,250,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,239.00000	2,247,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,239.00000	3,247,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.30	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		8,811.00000	8,803,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,811.00000	6,803,000	36.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,811.00000	4,803,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		1.00000	1,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,812.00000	2,804,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		38.00000	40,000	18.33	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		849.00000	843,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		307.00000	315,000	14.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		118.00000	118,000	14.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,192.00000	1,200,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,189.00000	2,197,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,189.00000	3,197,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,861.00000	8,853,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,861.00000	6,853,000	37.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,861.00000	4,853,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,862.00000	2,854,000	25.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		35.00000	37,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		896.00000	890,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		275.00000	283,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		136.00000	136,000	14.38	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,142.00000	1,150,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	3,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,139.00000	2,147,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,139.00000	3,147,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		42.00000	44,000	18.07	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		803.00000	797,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,911.00000	8,903,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,911.00000	6,903,000	37.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,911.00000	4,903,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,912.00000	2,904,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		32.00000	34,000	18.84	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		943.00000	937,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		245.00000	253,000	14.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		156.00000	156,000	14.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,092.00000	1,101,000	16.08	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		3.00000	4,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,089.00000	2,097,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,089.00000	3,097,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,961.00000	8,953,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,961.00000	6,953,000	37.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,961.00000	4,953,000	30.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,962.00000	2,954,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		29.00000	31,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		990.00000	984,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		217.00000	225,000	14.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		178.00000	178,000	14.27	89,000.00	500	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,043.00000	1,051,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	4,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,039.00000	2,048,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,039.00000	3,047,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,011.00000	9,003,000	40.30	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	37.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,011.00000	7,003,000	37.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,011.00000	5,003,000	30.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	25.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,012.00000	3,004,000	25.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		27.00000	29,000	19.36	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,038.00000	1,032,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		192.00000	199,000	14.21	0.00	0	5
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		203.00000	202,000	14.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		994.00000	1,002,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	5,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,989.00000	1,998,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,989.00000	2,997,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,211.00000	9,203,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,211.00000	7,203,000	38.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	31.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,211.00000	5,203,000	31.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	1,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,212.00000	3,204,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		19.00000	21,000	20.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,230.00000	1,224,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		125.00000	131,000	15.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		336.00000	334,000	15.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		801.00000	810,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		12.00000	13,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,790.00000	1,798,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,789.00000	2,797,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,161.00000	9,153,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,161.00000	7,153,000	37.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,161.00000	5,153,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,162.00000	3,154,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		21.00000	22,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,182.00000	1,175,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		139.00000	146,000	14.98	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		300.00000	299,000	14.98	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		849.00000	857,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	10,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,839.00000	1,848,000	21.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	21.33	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		2,839.00000	2,847,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		16.00000	17,000	21.16	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,377.00000	1,370,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,261.00000	9,253,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,261.00000	7,253,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	31.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,261.00000	5,253,000	31.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	26.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,262.00000	3,254,000	26.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		18.00000	19,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,279.00000	1,272,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		113.00000	119,000	15.49	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		374.00000	372,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		755.00000	763,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		16.00000	16,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,740.00000	1,748,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,739.00000	2,747,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		25.00000	26,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,086.00000	1,079,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.30	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		8,611.00000	8,603,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,611.00000	6,603,000	36.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,611.00000	4,603,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		2.00000	2,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,613.00000	2,605,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		55.00000	59,000	17.30	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		666.00000	662,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		451.00000	459,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		62.00000	62,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,391.00000	1,399,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,389.00000	2,397,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,389.00000	3,397,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,661.00000	8,653,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,661.00000	6,653,000	36.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,661.00000	4,653,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		2.00000	2,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,663.00000	2,655,000	25.35	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	7.90	Call		50.00000	53,000	17.56	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		711.00000	706,000	17.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		412.00000	421,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		73.00000	74,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,341.00000	1,349,000	17.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,339.00000	2,347,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,339.00000	3,347,000	20.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,061.00000	9,053,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,061.00000	7,053,000	37.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,061.00000	5,053,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,062.00000	3,054,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		172.00000	180,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		233.00000	233,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		945.00000	953,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	6,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,939.00000	1,948,000	22.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	22.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,939.00000	2,947,000	20.97	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		0.00000	0,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,111.00000	9,103,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,111.00000	7,103,000	37.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	31.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,111.00000	5,103,000	31.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,112.00000	3,104,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		23.00000	24,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,134.00000	1,127,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		155.00000	162,000	14.72	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		266.00000	265,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		897.00000	905,000	15.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		8.00000	8,000	15.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,889.00000	1,898,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,889.00000	2,897,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,811.00000	7,803,000	39.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	33.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,811.00000	5,803,000	33.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,811.00000	3,803,000	26.84	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	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,820.00000	1,812,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,189.00000	4,197,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,869.00000	1,862,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		8.00000	9,000	23.74	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		4.00000	4,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,265.00000	2,257,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		7.00000	8,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,968.00000	1,961,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		4.00000	4,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,315.00000	2,307,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		61.00000	65,000	17.04	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		622.00000	618,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,671.00000	1,664,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		10.00000	11,000	22.71	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		453.00000	450,000	16.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		92.00000	97,000	16.01	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,573.00000	1,566,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		12.00000	13,000	22.19	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		75.00000	79,000	16.52	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		536.00000	532,000	16.52	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,770.00000	1,763,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		9.00000	10,000	23.22	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		413.00000	410,000	15.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		102.00000	107,000	15.75	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		131.00000	135,000	17.48	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		789.00000	784,000	17.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		124.00000	128,000	17.69	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		832.00000	827,000	17.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		139.00000	143,000	17.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		747.00000	742,000	17.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,235.00000	1,228,000	19.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		77.00000	79,000	19.54	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,170.00000	3,161,000	25.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		12.00000	12,000	25.28	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		278.00000	276,000	14.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		320.00000	327,000	14.78	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,143.00000	1,137,000	19.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		85.00000	88,000	19.13	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		402.00000	399,000	15.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		244.00000	250,000	15.42	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		436.00000	433,000	15.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		228.00000	234,000	15.63	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		472.00000	469,000	15.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		214.00000	220,000	15.83	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		373.00000	379,000	14.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		381.00000	377,000	14.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		355.00000	360,000	15.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		413.00000	408,000	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	On	13/06/2011	Foreign Exchange Option	7.40	Call		396.00000	402,000	14.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		354.00000	350,000	14.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		835.00000	844,000	14.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		93.00000	92,000	14.25	0.00	0	0
Total \$ / R Option										89,000.00	500	426,905
Total \$ / R										106,160,519.60	15,122	798,835
£ / R	On	13/12/2010	Foreign Exchange Future			11.32520	11.31670			11,042,070.00	975	23,076
£ / R	On	14/03/2011	Foreign Exchange Future			11.47990	11.46990			367,356.80	32	20,351
£ / R	On	13/06/2011	Foreign Exchange Future			11.62900	11.61740			0.00	0	1,502
Total £ / R Future										11,409,426.80	1,007	44,929
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		116.00000	119,000	14.61	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		699.00000	694,000	14.61	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		658.00000	654,000	14.45	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		125.00000	129,000	14.45	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		319.00000	320,000	14.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		649.00000	640,000	14.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		305.00000	305,000	14.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		685.00000	675,000	14.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		335.00000	335,000	14.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		615.00000	605,000	14.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		423.00000	414,000	13.43	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		443.00000	444,000	13.43	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,243.00000	1,233,000	16.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		163.00000	163,000	16.03	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		467.00000	469,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		700.00000	690,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		450.00000	453,000	14.36	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		733.00000	724,000	14.36	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		484.00000	487,000	14.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		667.00000	658,000	14.17	0.00	0	0
Total £ / R Option										0.00	0	1,790
Total £ / R										11,409,426.80	1,007	46,719
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08450	0.08460			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08590	0.08590			0.00	0	0
Total ¥ / R Future										0.00	0	211
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		262.00000	257,000	19.65	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		402.00000	407,000	19.65	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		70.00000	66,000	23.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,210.00000	1,216,000	23.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		900.00000	891,000	18.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		40.00000	41,000	18.28	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		432.00000	431,000	20.10	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		542.00000	541,000	20.10	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		190.00000	188,000	22.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,300.00000	1,298,000	22.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		994.00000	994,000	17.73	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		104.00000	104,000	17.73	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										0.00	0	211
€ / R	On	13/12/2010	Foreign Exchange Future			9.45080	9.48050			20,082,950.00	2,125	14,598
€ / R	On	14/03/2011	Foreign Exchange Future			9.58090	9.60990			0.00	0	12,144
€ / R	On	13/06/2011	Foreign Exchange Future			9.70640	9.73420			0.00	0	5,820
Total € / R Future										20,082,950.00	2,125	32,562
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,720.00000	10,749,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,720.00000	8,749,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,720.00000	6,749,000	30.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,720.00000	4,749,000	25.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	2,000	20.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,722.00000	2,751,000	20.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		10.00000	10,000	18.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,730.00000	1,759,000	18.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		55.00000	55,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		775.00000	804,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		394.00000	375,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		114.00000	124,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,285.00000	1,256,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		5.00000	5,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		2.00000	3,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,572.00000	2,602,000	20.37	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	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,770.00000	10,799,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,770.00000	8,799,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,770.00000	6,799,000	31.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,770.00000	4,799,000	25.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	2,000	20.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,772.00000	2,801,000	20.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		9.00000	10,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,779.00000	1,809,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		50.00000	50,000	15.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		820.00000	849,000	15.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		360.00000	343,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		130.00000	142,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,235.00000	1,206,000	14.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		5.00000	5,000	14.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,470.00000	11,499,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,470.00000	9,499,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,470.00000	7,499,000	32.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,470.00000	5,499,000	27.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,471.00000	3,500,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	3,000	20.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,473.00000	2,502,000	20.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		14.00000	15,000	17.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,484.00000	1,514,000	17.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		90.00000	88,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		560.00000	587,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		583.00000	561,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		53.00000	60,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,370.00000	11,399,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,370.00000	9,399,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,370.00000	7,399,000	32.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,370.00000	5,399,000	27.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,371.00000	3,400,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		3.00000	4,000	19.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,373.00000	2,403,000	19.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		17.00000	18,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,387.00000	1,417,000	17.17	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		110.00000	107,000	13.79	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		480.00000	506,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		668.00000	644,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		38.00000	43,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,520.00000	10,549,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,520.00000	8,549,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,520.00000	6,549,000	30.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,520.00000	4,549,000	24.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		3.00000	3,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,523.00000	2,552,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		13.00000	14,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,533.00000	1,563,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		82.00000	80,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		602.00000	629,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		543.00000	521,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		63.00000	70,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,483.00000	1,454,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		3.00000	3,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,620.00000	10,649,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,620.00000	8,649,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,620.00000	6,649,000	30.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,620.00000	4,649,000	25.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		2.00000	2,000	20.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,622.00000	2,651,000	20.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		11.00000	12,000	18.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,631.00000	1,661,000	18.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		67.00000	66,000	14.64	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		687.00000	715,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		465.00000	445,000	12.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		85.00000	94,000	12.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,384.00000	1,355,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		4.00000	4,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,920.00000	10,949,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,920.00000	8,949,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,920.00000	6,949,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,920.00000	4,949,000	26.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,921.00000	2,950,000	21.07	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	8,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,927.00000	1,957,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		38.00000	38,000	15.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		958.00000	987,000	15.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		269.00000	255,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		189.00000	204,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,088.00000	1,059,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		8.00000	8,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,070.00000	11,099,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,070.00000	9,099,000	33.71	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		7,070.00000	7,099,000	31.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,070.00000	5,099,000	26.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,071.00000	3,100,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		6.00000	6,000	19.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,076.00000	2,105,000	19.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		29.00000	29,000	16.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,099.00000	1,128,000	16.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		198.00000	190,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		268.00000	289,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		942.00000	914,000	12.95	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		12.00000	13,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,370.00000	10,399,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,370.00000	8,399,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,370.00000	6,399,000	30.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,370.00000	4,399,000	24.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,633.00000	1,603,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		3.00000	2,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,420.00000	10,449,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,420.00000	8,449,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,420.00000	6,449,000	30.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,420.00000	4,449,000	24.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		3.00000	3,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,423.00000	2,452,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		16.00000	16,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,436.00000	1,465,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		100.00000	97,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		520.00000	546,000	13.96	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		625.00000	602,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		45.00000	51,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,583.00000	1,553,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		3.00000	2,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,470.00000	10,499,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,470.00000	8,499,000	33.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,470.00000	6,499,000	30.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,470.00000	4,499,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,533.00000	1,504,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		3.00000	3,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		866.00000	895,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		46.00000	46,000	15.31	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		180.00000	173,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		300.00000	322,000	12.95	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		328.00000	312,000	12.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		148.00000	161,000	12.53	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		278.00000	268,000	13.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		468.00000	487,000	13.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		263.00000	254,000	13.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		503.00000	523,000	13.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		295.00000	284,000	13.47	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		435.00000	453,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		291.00000	306,000	12.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		401.00000	387,000	12.97	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		934.00000	959,000	15.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		144.00000	140,000	15.50	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,020.00000	1,045,000	15.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		130.00000	126,000	15.81	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		413.00000	403,000	13.41	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		479.00000	497,000	13.41	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		395.00000	385,000	13.55	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		511.00000	529,000	13.55	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		431.00000	421,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		447.00000	465,000	13.28	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										20,082,950.00	2,125	65,496
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.72700	6.72540			1,849,925.00	275	14,821
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.74590	6.74370			0.00	0	636
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.76050	6.75730			0.00	0	0
Total AU\$ / R Future										1,849,925.00	275	15,457
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		80.00000	79,000	11.31	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		255.00000	252,000	11.31	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		292.00000	289,000	11.47	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		67.00000	66,000	11.47	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		242.00000	242,000	11.64	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		198.00000	196,000	11.64	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		216.00000	216,000	11.59	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		222.00000	220,000	11.59	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		269.00000	269,000	11.69	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		175.00000	173,000	11.69	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		333.00000	333,000	11.97	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		226.00000	223,000	11.97	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		305.00000	306,000	11.93	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		248.00000	246,000	11.93	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		361.00000	362,000	12.01	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		204.00000	202,000	12.01	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							1,849,925.00	275	15,657
CAD/ R On 13/12/2010 Foreign Exchange Future			7.00250	7.03730			21,007.50	3	861
CAD/ R On 14/03/2011 Foreign Exchange Future			7.08480	7.11930			0.00	0	0
Total CAD/ R Future							21,007.50	3	861
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		25.00000	23,000	14.65	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		688.00000	721,000	14.65	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		21.00000	20,000	14.84	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		734.00000	768,000	14.84	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		28.00000	26,000	14.46	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		641.00000	674,000	14.46	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		241.00000	227,000	10.65	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		172.00000	192,000	10.65	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		213.00000	201,000	10.56	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		194.00000	216,000	10.56	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		271.00000	256,000	10.73	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		152.00000	171,000	10.73	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							21,007.50	3	861
CHF / R On 13/12/2010 Foreign Exchange Future			7.17070	7.14990			0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.28090	7.25850			0.00	0	0
Total CHF / R Future							0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		262.00000	268,000	14.59	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		162.00000	147,000	14.59	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		234.00000	239,000	14.49	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		184.00000	168,000	14.49	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		292.00000	299,000	14.69	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		142.00000	128,000	14.69	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		317.00000	315,000	14.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		309.00000	284,000	14.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		298.00000	295,000	14.98	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		340.00000	314,000	14.98	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		341.00000	339,000	14.74	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		283.00000	258,000	14.74	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							139,434,828.90	18,032	465,950
Total Options							89,000.00	500	461,829
Grand Total:							139,523,828.90	18,532	927,779