



# Currency Derivatives Daily MTM Report

Daily summary for: 28/09/2010

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			7.07570	7.09350			21,411,068.20	3,026	325,383
\$ / R	On	14/03/2011	Foreign Exchange Future			7.17420	7.19230			2,044,647.00	285	36,669
\$ / R	On	13/06/2011	Foreign Exchange Future			7.27190	7.29000			0.00	0	13,655
<b>Total \$ / R Future</b>										<b>23,455,715.20</b>	<b>3,311</b>	<b>375,707</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,857.00000	8,874,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,857.00000	6,874,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	32.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,857.00000	4,874,000	32.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		1.00000	1,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,858.00000	2,875,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		23.00000	22,000	18.13	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		880.00000	896,000	18.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		262.00000	247,000	13.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		119.00000	121,000	13.90	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		1,146.00000	1,128,000	17.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	2,000	17.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,144.00000	2,126,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,144.00000	3,126,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		7.00000	7,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,464.00000	1,481,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,907.00000	8,924,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,907.00000	6,924,000	38.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	32.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,907.00000	4,924,000	32.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		1.00000	0,000	25.92	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,908.00000	2,924,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		232.00000	217,000	13.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		139.00000	141,000	13.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,096.00000	1,078,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	2,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,094.00000	2,076,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,094.00000	3,076,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.10	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		8,957.00000	8,974,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,957.00000	6,974,000	38.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,957.00000	4,974,000	32.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,957.00000	2,974,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		19.00000	18,000	18.63	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		976.00000	992,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		203.00000	188,000	13.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		160.00000	162,000	13.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,046.00000	1,029,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,044.00000	2,026,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,044.00000	3,026,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,007.00000	9,024,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,007.00000	7,024,000	38.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	32.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,007.00000	5,024,000	32.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,007.00000	3,024,000	26.16	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		17.00000	16,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,024.00000	1,040,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		176.00000	167,000	13.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		183.00000	191,000	13.87	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		997.00000	980,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,994.00000	1,976,000	23.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	23.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,994.00000	2,976,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		21.00000	20,000	18.38	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		928.00000	944,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,057.00000	9,074,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,057.00000	7,074,000	38.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	33.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,057.00000	5,074,000	33.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,057.00000	3,074,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		15.00000	15,000	19.13	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,072.00000	1,089,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		156.00000	148,000	14.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		213.00000	222,000	14.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		948.00000	931,000	16.14	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		5.00000	5,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,944.00000	1,926,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,944.00000	2,926,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,107.00000	9,124,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,107.00000	7,124,000	38.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	33.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,107.00000	5,124,000	33.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	26.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,107.00000	3,124,000	26.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		14.00000	13,000	19.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,121.00000	1,137,000	19.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		139.00000	131,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		246.00000	255,000	14.37	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		899.00000	882,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	6,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,894.00000	1,876,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,894.00000	2,876,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,157.00000	9,174,000	40.10	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	38.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,157.00000	7,174,000	38.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	33.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,157.00000	5,174,000	33.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,157.00000	3,174,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		12.00000	12,000	19.63	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,169.00000	1,186,000	19.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		123.00000	116,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		280.00000	290,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		851.00000	834,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	8,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,844.00000	1,826,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,844.00000	2,826,000	21.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	21.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,357.00000	9,374,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	39.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,357.00000	7,374,000	39.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	34.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,357.00000	5,374,000	34.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,357.00000	3,374,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		9.00000	8,000	20.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,366.00000	1,382,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		75.00000	71,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		432.00000	445,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		662.00000	646,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		19.00000	20,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,644.00000	1,626,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,644.00000	2,626,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,307.00000	9,324,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	39.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,307.00000	7,324,000	39.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,307.00000	5,324,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	26.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,307.00000	3,324,000	26.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		9.00000	9,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,316.00000	1,333,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		85.00000	80,000	15.37	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		392.00000	404,000	15.37	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		709.00000	692,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		16.00000	16,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,694.00000	1,676,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	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	4.40	Call		2,694.00000	2,676,000	21.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	21.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		7.00000	6,000	21.39	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,514.00000	1,530,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,407.00000	9,424,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	39.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,407.00000	7,424,000	39.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	34.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,407.00000	5,424,000	34.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,407.00000	3,424,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		8.00000	8,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,415.00000	1,432,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		67.00000	63,000	15.87	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		474.00000	487,000	15.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		617.00000	601,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		24.00000	25,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,594.00000	1,576,000	20.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	20.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,594.00000	2,576,000	22.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	22.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		11.00000	11,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,218.00000	1,235,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.10	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		8,757.00000	8,774,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,757.00000	6,774,000	38.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,757.00000	4,774,000	31.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		1.00000	1,000	25.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,758.00000	2,775,000	25.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		29.00000	28,000	17.63	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		786.00000	802,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		330.00000	315,000	14.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		87.00000	89,000	14.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,245.00000	1,227,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,244.00000	2,226,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,244.00000	3,226,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,807.00000	8,824,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,807.00000	6,824,000	38.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,807.00000	4,824,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		1.00000	1,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,808.00000	2,825,000	25.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		26.00000	25,000	17.88	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		833.00000	849,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		295.00000	280,000	14.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		102.00000	104,000	14.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,195.00000	1,178,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,194.00000	2,176,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,194.00000	3,176,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,207.00000	9,224,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,207.00000	7,224,000	38.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	33.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,207.00000	5,224,000	33.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,207.00000	3,224,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		109.00000	103,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		316.00000	327,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		803.00000	786,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		10.00000	10,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,794.00000	1,776,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,794.00000	2,776,000	21.63	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	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,257.00000	9,274,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,257.00000	7,274,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	33.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,257.00000	5,274,000	33.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,257.00000	3,274,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		10.00000	10,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,267.00000	1,284,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		96.00000	91,000	15.12	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		353.00000	365,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		756.00000	739,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		13.00000	13,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,744.00000	1,726,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,744.00000	2,726,000	21.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	21.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,957.00000	7,974,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,957.00000	5,974,000	36.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	28.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,957.00000	3,974,000	28.43	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	9.05	Call		3.00000	3,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,960.00000	1,977,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,044.00000	4,026,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,010.00000	2,027,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		3.00000	3,000	23.77	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		1.00000	1,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,408.00000	2,425,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		2.00000	2,000	24.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,109.00000	2,126,000	24.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		1.00000	1,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,458.00000	2,475,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		33.00000	31,000	17.38	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		740.00000	755,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,811.00000	1,828,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		4.00000	4,000	22.89	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		559.00000	574,000	16.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		52.00000	50,000	16.38	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,712.00000	1,729,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		5.00000	5,000	22.39	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		41.00000	39,000	16.88	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		648.00000	663,000	16.88	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,910.00000	1,928,000	23.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		3.00000	4,000	23.40	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		516.00000	530,000	16.12	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		59.00000	56,000	16.12	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		94.00000	92,000	17.89	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		902.00000	918,000	17.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		89.00000	87,000	18.11	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		947.00000	963,000	18.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		100.00000	98,000	17.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		858.00000	874,000	17.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,362.00000	1,379,000	20.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		54.00000	53,000	20.04	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,312.00000	3,329,000	23.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	3,000	23.23	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		347.00000	358,000	14.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		239.00000	232,000	14.89	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,268.00000	1,285,000	19.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		60.00000	59,000	19.61	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		489.00000	501,000	15.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		181.00000	175,000	15.75	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		527.00000	540,000	15.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		169.00000	164,000	15.96	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		566.00000	579,000	16.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		158.00000	153,000	16.18	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		300.00000	293,000	15.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		460.00000	471,000	15.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		284.00000	278,000	15.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		494.00000	506,000	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		316.00000	309,000	15.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		426.00000	437,000	15.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		708.00000	695,000	14.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		118.00000	123,000	14.28	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>426,900</b>
<b>Total \$ / R</b>										<b>23,455,715.20</b>	<b>3,311</b>	<b>802,607</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.17890	11.22850			14,063,056.20	1,258	21,525
£ / R	On	14/03/2011	Foreign Exchange Future			11.32770	11.37750			22,655,400.00	2,000	22,356
£ / R	On	13/06/2011	Foreign Exchange Future			11.47470	11.52390			0.00	0	1,502
<b>Total £ / R Future</b>										<b>36,718,456.20</b>	<b>3,258</b>	<b>45,383</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		92.00000	82,000	15.30	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		764.00000	803,000	15.30	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		722.00000	760,000	15.16	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		100.00000	89,000	15.16	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		281.00000	266,000	14.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		704.00000	738,000	14.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		268.00000	253,000	15.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		741.00000	775,000	15.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		294.00000	279,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		667.00000	701,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		466.00000	495,000	14.04	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		393.00000	373,000	14.04	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,314.00000	1,355,000	16.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		141.00000	133,000	16.69	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		424.00000	406,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		750.00000	781,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		408.00000	392,000	14.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		784.00000	817,000	14.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		440.00000	422,000	14.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		716.00000	747,000	14.60	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,790</b>
<b>Total £ / R</b>										<b>36,718,456.20</b>	<b>3,258</b>	<b>47,173</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08440	0.08430			0.00	0	141
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08570	0.08560			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>141</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		230.00000	231,000	19.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		400.00000	391,000	19.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		52.00000	52,000	23.20	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,222.00000	1,212,000	23.20	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		867.00000	875,000	18.59	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		37.00000	35,000	18.59	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		403.00000	405,000	20.07	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		543.00000	535,000	20.07	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		169.00000	169,000	22.87	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,309.00000	1,299,000	22.87	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		963.00000	971,000	17.85	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		103.00000	101,000	17.85	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>141</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.58110	9.55720			843,136.80	88	14,655
€ / R	On	14/03/2011	Foreign Exchange Future			9.70970	9.68540			0.00	0	12,184
€ / R	On	13/06/2011	Foreign Exchange Future			9.83550	9.81090			0.00	0	5,820
<b>Total € / R Future</b>										<b>843,136.80</b>	<b>88</b>	<b>32,659</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,643.00000	10,619,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,643.00000	8,619,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	32.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,643.00000	6,619,000	32.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,643.00000	4,619,000	26.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	2,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,644.00000	2,621,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		8.00000	9,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,651.00000	1,628,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		57.00000	62,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		700.00000	681,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		443.00000	461,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		86.00000	80,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,360.00000	1,384,000	15.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		3.00000	3,000	15.50	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		2,495.00000	2,471,000	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	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,693.00000	10,669,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,693.00000	8,669,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	32.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,693.00000	6,669,000	32.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,693.00000	4,669,000	26.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	2,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,694.00000	2,671,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		7.00000	9,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,700.00000	1,678,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		51.00000	56,000	14.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		744.00000	725,000	14.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		407.00000	424,000	12.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		100.00000	93,000	12.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,311.00000	1,335,000	15.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		4.00000	4,000	15.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,393.00000	11,369,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,393.00000	9,369,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,393.00000	7,369,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.69	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		5,393.00000	5,369,000	28.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	1,000	22.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,393.00000	3,370,000	22.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		2.00000	3,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,395.00000	2,372,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		12.00000	14,000	17.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,405.00000	1,383,000	17.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		97.00000	104,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		490.00000	473,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		645.00000	666,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		38.00000	35,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,293.00000	11,269,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,293.00000	9,269,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,293.00000	7,269,000	33.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,293.00000	5,269,000	28.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,294.00000	3,270,000	22.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		3.00000	3,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,296.00000	2,272,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		15.00000	17,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,308.00000	1,286,000	16.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		120.00000	128,000	13.47	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		413.00000	397,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		734.00000	755,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		27.00000	24,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,443.00000	10,419,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,443.00000	8,419,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,443.00000	6,419,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,443.00000	4,419,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		2.00000	2,000	20.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,445.00000	2,421,000	20.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		11.00000	13,000	17.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,454.00000	1,432,000	17.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		88.00000	94,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		531.00000	513,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		603.00000	622,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		46.00000	41,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,559.00000	1,583,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	2,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,543.00000	10,519,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.51	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		8,543.00000	8,519,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,543.00000	6,519,000	31.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,543.00000	4,519,000	25.72	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		2,545.00000	2,521,000	20.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		9.00000	11,000	17.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,552.00000	1,530,000	17.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		71.00000	76,000	14.31	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		614.00000	595,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		520.00000	539,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		63.00000	58,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,460.00000	1,484,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		3.00000	3,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,843.00000	10,819,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,843.00000	8,819,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,843.00000	6,819,000	32.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,843.00000	4,819,000	26.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	21.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,844.00000	2,820,000	21.17	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	11.40	Call		6.00000	7,000	18.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,849.00000	1,826,000	18.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		38.00000	41,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		881.00000	860,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		307.00000	323,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		150.00000	142,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,163.00000	1,186,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		6.00000	5,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,993.00000	10,969,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,993.00000	8,969,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,993.00000	6,969,000	32.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,993.00000	4,969,000	27.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,994.00000	2,970,000	21.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		4.00000	5,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,997.00000	1,974,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		28.00000	31,000	15.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,021.00000	1,000,000	15.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		222.00000	237,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		215.00000	206,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,015.00000	1,038,000	13.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		8.00000	7,000	13.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,293.00000	10,269,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,293.00000	8,269,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,293.00000	6,269,000	31.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,293.00000	4,269,000	24.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,709.00000	1,732,000	17.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		2.00000	1,000	17.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,343.00000	10,319,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,343.00000	8,319,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,343.00000	6,319,000	31.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	25.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,343.00000	4,319,000	25.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	3,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,345.00000	2,322,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		14.00000	16,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,357.00000	1,335,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		108.00000	115,000	13.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		451.00000	434,000	13.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		689.00000	710,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		32.00000	29,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,659.00000	1,683,000	17.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		2.00000	2,000	17.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,393.00000	10,369,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,393.00000	8,369,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,393.00000	6,369,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,393.00000	4,369,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,609.00000	1,633,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		2.00000	2,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		789.00000	769,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		46.00000	50,000	14.97	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		201.00000	211,000	12.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		244.00000	230,000	12.64	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		372.00000	389,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		115.00000	108,000	12.82	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		297.00000	306,000	13.29	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		412.00000	396,000	13.29	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		280.00000	289,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		445.00000	429,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		315.00000	325,000	13.13	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		380.00000	365,000	13.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		252.00000	240,000	12.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		437.00000	450,000	12.94	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		866.00000	846,000	15.23	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		151.00000	156,000	15.23	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		951.00000	931,000	15.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		136.00000	141,000	15.56	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		436.00000	449,000	13.10	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		425.00000	414,000	13.10	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		417.00000	426,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		456.00000	441,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		460.00000	474,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		399.00000	389,000	13.09	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>32,934</b>
<b>Total € / R</b>										<b>843,136.80</b>	<b>88</b>	<b>65,593</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.76380	6.75800			54,110.40	8	14,965
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77810	6.77220			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78910	6.78250			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>54,110.40</b>	<b>8</b>	<b>15,596</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		77.00000	78,000	10.86	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		219.00000	214,000	10.86	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		257.00000	251,000	11.09	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		65.00000	65,000	11.09	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		241.00000	243,000	11.10	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		169.00000	165,000	11.10	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		214.00000	216,000	11.06	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		192.00000	188,000	11.06	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		269.00000	272,000	11.13	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		147.00000	144,000	11.13	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		327.00000	330,000	11.30	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		195.00000	191,000	11.30	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		299.00000	302,000	11.28	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		217.00000	213,000	11.28	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		356.00000	360,000	11.32	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		174.00000	171,000	11.32	0.00	0	0
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total AU\$ / R</b>							<b>54,110.40</b>	<b>8</b>	<b>15,796</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.84290	6.89920			0.00	0	831
CAD/ R On 14/03/2011 Foreign Exchange Future			6.92180	6.97860			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>831</b>
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		11.00000	10,000	15.44	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		812.00000	867,000	15.44	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		9.00000	9,000	15.65	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		860.00000	916,000	15.65	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		13.00000	12,000	15.24	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		764.00000	819,000	15.24	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		167.00000	146,000	10.82	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		238.00000	274,000	10.82	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		150.00000	130,000	10.96	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		271.00000	308,000	10.96	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		187.00000	164,000	10.67	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		208.00000	242,000	10.67	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>831</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.24610	7.21630			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.35430	7.32380			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>150</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		291.00000	311,000	15.20	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		125.00000	115,000	15.20	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		260.00000	279,000	15.09	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		144.00000	133,000	15.09	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		325.00000	345,000	15.30	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		109.00000	99,000	15.30	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		333.00000	347,000	14.84	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		259.00000	243,000	14.84	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		309.00000	322,000	14.89	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		285.00000	268,000	14.89	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		359.00000	374,000	14.80	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		235.00000	220,000	14.80	0.00	0	0
<b>Total CHF / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>							<b>0.00</b>	<b>0</b>	<b>150</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>61,071,418.60</b>	<b>6,665</b>	<b>470,467</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>461,824</b>
<b>Grand Total:</b>							<b>61,071,418.60</b>	<b>6,665</b>	<b>932,291</b>