



Currency Derivatives Daily MTM Report

Daily summary for: 14/09/2010

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			7.18250	7.23640			21,619,325.00	3,010	327,352
\$ / R	On	14/03/2011	Foreign Exchange Future			7.28390	7.33840			8,507,595.20	1,168	35,697
\$ / R	On	13/06/2011	Foreign Exchange Future			7.38520	7.43860			2,252,486.00	305	10,505
Total \$ / R Future										32,379,406.20	4,483	373,554
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,714.00000	8,768,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	36.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,714.00000	6,768,000	36.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,714.00000	4,768,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		2.00000	2,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,716.00000	2,770,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		48.00000	42,000	17.84	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		762.00000	810,000	17.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		376.00000	336,000	14.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		90.00000	104,000	14.18	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		1,289.00000	1,235,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,286.00000	2,233,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,286.00000	3,233,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		18.00000	16,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,332.00000	1,384,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,764.00000	8,818,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,764.00000	6,818,000	36.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,764.00000	4,818,000	29.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		2.00000	1,000	25.34	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,766.00000	2,819,000	25.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		341.00000	303,000	14.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		105.00000	121,000	14.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,239.00000	1,185,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,236.00000	2,183,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,236.00000	3,183,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.83	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		8,814.00000	8,868,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,814.00000	6,868,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,814.00000	4,868,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		2.00000	1,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,816.00000	2,869,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		40.00000	35,000	18.37	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		854.00000	903,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		308.00000	272,000	14.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		122.00000	140,000	14.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,189.00000	1,135,000	16.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,186.00000	2,133,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,186.00000	3,133,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,864.00000	8,918,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,864.00000	6,918,000	36.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,864.00000	4,918,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,865.00000	2,919,000	25.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		37.00000	32,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		901.00000	950,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		276.00000	242,000	14.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		140.00000	160,000	14.01	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,140.00000	1,086,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,137.00000	2,083,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,136.00000	3,083,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		44.00000	38,000	18.10	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		808.00000	856,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,914.00000	8,968,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,914.00000	6,968,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	30.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,914.00000	4,968,000	30.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,915.00000	2,969,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		34.00000	30,000	18.89	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		948.00000	998,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		247.00000	215,000	13.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		161.00000	183,000	13.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,090.00000	1,036,000	15.37	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	6.15	Put		4.00000	4,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,087.00000	2,033,000	21.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	21.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,086.00000	3,033,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,964.00000	9,018,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	36.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,964.00000	7,018,000	36.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,964.00000	5,018,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,965.00000	3,019,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		31.00000	27,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		995.00000	1,045,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		219.00000	189,000	13.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		183.00000	207,000	13.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,041.00000	987,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	5,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,037.00000	1,983,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,036.00000	2,983,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,014.00000	9,068,000	39.83	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	37.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,014.00000	7,068,000	37.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,014.00000	5,068,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,015.00000	3,069,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		29.00000	25,000	19.42	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,043.00000	1,093,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		194.00000	170,000	14.16	850.00	5	5
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		208.00000	238,000	14.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		991.00000	938,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	6,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,987.00000	1,933,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,986.00000	2,933,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,214.00000	9,268,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	37.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,214.00000	7,268,000	37.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	31.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,214.00000	5,268,000	31.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	1,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,215.00000	3,269,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		21.00000	18,000	20.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,235.00000	1,286,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		128.00000	112,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		342.00000	380,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		800.00000	748,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		14.00000	16,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,787.00000	1,733,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,786.00000	2,733,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,164.00000	9,218,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,164.00000	7,218,000	37.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	31.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,164.00000	5,218,000	31.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,165.00000	3,219,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		23.00000	20,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,187.00000	1,238,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		142.00000	124,000	14.95	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		306.00000	342,000	14.95	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		847.00000	795,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		11.00000	13,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,837.00000	1,783,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.55	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		2,836.00000	2,783,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		17.00000	15,000	21.26	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,381.00000	1,433,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,264.00000	9,318,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,264.00000	7,318,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	31.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,264.00000	5,318,000	31.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,265.00000	3,319,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		19.00000	17,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,283.00000	1,335,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		115.00000	101,000	15.48	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		379.00000	419,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		753.00000	702,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		17.00000	20,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,737.00000	1,683,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,736.00000	2,683,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		26.00000	23,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,090.00000	1,141,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.83	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		8,614.00000	8,668,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,614.00000	6,668,000	35.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,614.00000	4,668,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		2.00000	2,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,616.00000	2,670,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		58.00000	50,000	17.32	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		672.00000	718,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		451.00000	408,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		65.00000	76,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,388.00000	1,334,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,386.00000	2,333,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,386.00000	3,333,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,664.00000	8,718,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,664.00000	6,718,000	36.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,664.00000	4,718,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		2.00000	2,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,666.00000	2,720,000	25.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		53.00000	46,000	17.58	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		717.00000	764,000	17.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		413.00000	371,000	14.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		77.00000	89,000	14.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,338.00000	1,284,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,336.00000	2,283,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,336.00000	3,283,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,064.00000	9,118,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,064.00000	7,118,000	37.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	30.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,064.00000	5,118,000	30.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,065.00000	3,119,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		174.00000	153,000	14.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		238.00000	271,000	14.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		943.00000	890,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		7.00000	8,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,937.00000	1,883,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,936.00000	2,883,000	20.77	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	1,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,114.00000	9,168,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,114.00000	7,168,000	37.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,114.00000	5,168,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,115.00000	3,169,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		24.00000	21,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,138.00000	1,189,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		157.00000	138,000	14.69	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		271.00000	306,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		895.00000	842,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	10,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,887.00000	1,833,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,886.00000	2,833,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,814.00000	7,868,000	39.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	33.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,814.00000	5,868,000	33.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,814.00000	3,868,000	26.56	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	9.05	Call		10.00000	9,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,824.00000	1,877,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,186.00000	4,133,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,873.00000	1,926,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		9.00000	8,000	23.89	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		5.00000	4,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,269.00000	2,322,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		8.00000	7,000	24.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,972.00000	2,025,000	24.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		4.00000	4,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,318.00000	2,372,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		63.00000	55,000	17.05	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		627.00000	673,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,676.00000	1,728,000	22.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		12.00000	10,000	22.83	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		458.00000	500,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		94.00000	82,000	16.00	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,577.00000	1,630,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		13.00000	12,000	22.31	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		77.00000	67,000	16.53	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		541.00000	585,000	16.53	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,774.00000	1,827,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		10.00000	9,000	23.36	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		418.00000	459,000	15.74	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	7.55	Call		104.00000	91,000	15.74	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		134.00000	123,000	17.60	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		796.00000	839,000	17.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		126.00000	116,000	17.81	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		838.00000	882,000	17.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		142.00000	130,000	17.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		754.00000	796,000	17.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,241.00000	1,288,000	19.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		79.00000	72,000	19.67	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,175.00000	3,227,000	25.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		13.00000	11,000	25.23	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		284.00000	309,000	14.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		322.00000	293,000	14.72	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,149.00000	1,196,000	19.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		87.00000	80,000	19.25	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		408.00000	442,000	15.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		246.00000	226,000	15.54	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		443.00000	478,000	15.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		231.00000	212,000	15.75	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		478.00000	515,000	15.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		216.00000	199,000	15.95	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		375.00000	352,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		386.00000	417,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		357.00000	335,000	15.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		418.00000	450,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		398.00000	371,000	14.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		359.00000	386,000	14.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		834.00000	792,000	14.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		95.00000	107,000	14.33	0.00	0	0
Total \$ / R Option										850.00	5	423,405
Total \$ / R										32,380,256.20	4,488	796,959
£ / R	On	13/12/2010	Foreign Exchange Future			11.13100	11.16060			2,159,414.00	194	22,298
£ / R	On	14/03/2011	Foreign Exchange Future			11.28090	11.31130			0.00	0	20,346
£ / R	On	13/06/2011	Foreign Exchange Future			11.43020	11.45820			91,441.60	8	1,502
Total £ / R Future										2,250,855.60	202	44,146
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		96.00000	86,000	14.99	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		835.00000	855,000	14.99	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		792.00000	812,000	14.84	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		103.00000	93,000	14.84	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		277.00000	264,000	14.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		766.00000	783,000	14.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		265.00000	253,000	14.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		804.00000	822,000	14.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		290.00000	277,000	14.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		729.00000	746,000	14.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		522.00000	536,000	13.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		383.00000	367,000	13.98	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,383.00000	1,405,000	16.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		144.00000	136,000	16.60	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		415.00000	402,000	14.69	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		807.00000	822,000	14.69	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		401.00000	388,000	14.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		843.00000	858,000	14.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		431.00000	417,000	14.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		773.00000	787,000	14.60	0.00	0	0
Total £ / R Option										0.00	0	1,790
Total £ / R										2,250,855.60	202	45,936
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08640			0.00	0	261
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08800	0.08700			0.00	0	0
Total ¥ / R Future										0.00	0	261
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		350.00000	359,000	19.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		310.00000	299,000	19.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		104.00000	106,000	23.20	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,064.00000	1,046,000	23.20	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,067.00000	1,085,000	18.34	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		27.00000	25,000	18.34	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		0.00000	534,000	19.63	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		0.00000	434,000	19.63	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		0.00000	245,000	22.70	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		0.00000	1,145,000	22.70	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		0.00000	1,173,000	17.61	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		0.00000	73,000	17.61	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	261
€ / R	On	13/12/2010	Foreign Exchange Future			9.31620	9.30550			121,110.60	13	14,077
€ / R	On	14/03/2011	Foreign Exchange Future			9.44330	9.43250			0.00	0	12,144
€ / R	On	13/06/2011	Foreign Exchange Future			9.56900	9.55660			0.00	0	5,820
Total € / R Future										121,110.60	13	32,041
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,895.00000	10,884,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,895.00000	8,884,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,895.00000	6,884,000	31.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,895.00000	4,884,000	25.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	2,000	20.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,897.00000	2,886,000	20.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		9.00000	9,000	19.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,904.00000	1,893,000	19.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		43.00000	43,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		938.00000	927,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		282.00000	287,000	12.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		177.00000	171,000	12.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,113.00000	1,123,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		8.00000	7,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		2.00000	2,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,747.00000	2,736,000	20.73	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	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,945.00000	10,934,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,945.00000	8,934,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,945.00000	6,934,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,945.00000	4,934,000	25.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	2,000	21.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,947.00000	2,936,000	21.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		9.00000	9,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,954.00000	1,943,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		39.00000	39,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		984.00000	973,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		254.00000	259,000	12.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		199.00000	193,000	12.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,063.00000	1,074,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		8.00000	8,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,645.00000	11,634,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,645.00000	9,634,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,645.00000	7,634,000	33.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.97	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	14.95	Put		5,645.00000	5,634,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,646.00000	3,635,000	22.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	3,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,648.00000	2,637,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		13.00000	13,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,658.00000	1,647,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		67.00000	68,000	14.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		712.00000	702,000	14.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		447.00000	454,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		92.00000	88,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,545.00000	11,534,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,545.00000	9,534,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,545.00000	7,534,000	32.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,545.00000	5,534,000	27.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,546.00000	3,535,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		3.00000	3,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,548.00000	2,537,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		15.00000	15,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,560.00000	1,549,000	17.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		81.00000	82,000	14.13	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		626.00000	616,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		524.00000	532,000	12.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		69.00000	66,000	12.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,695.00000	10,684,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,695.00000	8,684,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,695.00000	6,684,000	30.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,695.00000	4,684,000	25.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		2.00000	2,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,697.00000	2,686,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		12.00000	12,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,707.00000	1,696,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		61.00000	62,000	14.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		756.00000	746,000	14.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		411.00000	418,000	12.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		106.00000	102,000	12.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,310.00000	1,320,000	14.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		5.00000	4,000	14.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,795.00000	10,784,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.95	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	18.10	Put		8,795.00000	8,784,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,795.00000	6,784,000	31.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,795.00000	4,784,000	25.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		2.00000	2,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,797.00000	2,786,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		11.00000	11,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,806.00000	1,795,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		51.00000	51,000	15.04	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		846.00000	835,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		343.00000	349,000	12.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		138.00000	133,000	12.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,211.00000	1,222,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		6.00000	6,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,095.00000	11,084,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,095.00000	9,084,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,095.00000	7,084,000	31.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,095.00000	5,084,000	26.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,096.00000	3,085,000	21.35	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	11.40	Call		7.00000	7,000	19.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,102.00000	2,091,000	19.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		30.00000	31,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,125.00000	1,115,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		189.00000	192,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		284.00000	276,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		919.00000	929,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		14.00000	13,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,245.00000	11,234,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,245.00000	9,234,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,245.00000	7,234,000	32.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,245.00000	5,234,000	26.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,246.00000	3,235,000	21.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		5.00000	5,000	19.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,250.00000	2,239,000	19.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		24.00000	24,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,269.00000	1,258,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		142.00000	144,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		387.00000	378,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		780.00000	790,000	12.87	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		25.00000	24,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,545.00000	10,534,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,545.00000	8,534,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,545.00000	6,534,000	30.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,545.00000	4,534,000	24.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,459.00000	1,469,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		4.00000	3,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,595.00000	10,584,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,595.00000	8,584,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,595.00000	6,584,000	30.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,595.00000	4,584,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		3.00000	3,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,598.00000	2,587,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		14.00000	14,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,609.00000	1,598,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		73.00000	74,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		668.00000	658,000	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		485.00000	492,000	12.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		80.00000	76,000	12.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,409.00000	1,420,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		4.00000	4,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,645.00000	10,634,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,645.00000	8,634,000	33.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,645.00000	6,634,000	30.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,645.00000	4,634,000	24.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,359.00000	1,370,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		4.00000	4,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,031.00000	1,020,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		36.00000	36,000	15.77	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		129.00000	131,000	13.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		424.00000	415,000	13.22	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		228.00000	232,000	12.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		223.00000	216,000	12.13	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		228.00000	228,000	14.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		596.00000	585,000	14.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		215.00000	215,000	14.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		633.00000	622,000	14.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		241.00000	241,000	13.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		559.00000	548,000	13.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		388.00000	378,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		320.00000	321,000	13.10	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,089.00000	1,077,000	15.95	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		121.00000	120,000	15.95	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,178.00000	1,166,000	16.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		110.00000	109,000	16.27	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		351.00000	353,000	13.77	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		594.00000	584,000	13.77	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		336.00000	338,000	13.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		629.00000	619,000	13.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		366.00000	368,000	13.63	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		559.00000	549,000	13.63	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										121,110.60	13	64,975
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.67580	6.69470			1,668,950.00	250	15,596
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.69320	6.71160			234,262.00	35	596
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.70760	6.72560			0.00	0	0
Total AU\$ / R Future										1,903,212.00	285	16,192
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		83.00000	76,000	12.20	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		288.00000	300,000	12.20	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		325.00000	338,000	12.35	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		70.00000	64,000	12.35	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		238.00000	229,000	12.34	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		226.00000	236,000	12.34	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		218.00000	209,000	12.52	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		256.00000	266,000	12.52	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		265.00000	254,000	12.39	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		203.00000	211,000	12.39	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		329.00000	315,000	12.41	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		253.00000	257,000	12.41	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		303.00000	289,000	12.37	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		277.00000	281,000	12.37	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		356.00000	342,000	12.45	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		230.00000	234,000	12.45	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							1,903,212.00	285	16,392
CAD/ R On 13/12/2010 Foreign Exchange Future			6.99950	7.03130			0.00	0	863
CAD/ R On 14/03/2011 Foreign Exchange Future			7.08060	7.05000			0.00	0	0
Total CAD/ R Future							0.00	0	863
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		25.00000	21,000	14.24	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		694.00000	722,000	14.24	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		21.00000	18,000	14.43	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		740.00000	769,000	14.43	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		28.00000	25,000	14.06	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		647.00000	676,000	14.06	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		0.00000	217,000	10.15	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		0.00000	186,000	10.15	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		0.00000	195,000	10.29	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		0.00000	214,000	10.29	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		0.00000	246,000	10.27	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		0.00000	165,000	10.27	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	863
CHF / R On 13/12/2010 Foreign Exchange Future			7.22170	7.18780			0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.33020	7.25000			0.00	0	0
Total CHF / R Future							0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		296.00000	312,000	15.23	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		158.00000	140,000	15.23	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		267.00000	281,000	15.15	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		179.00000	159,000	15.15	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		327.00000	344,000	15.30	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		139.00000	122,000	15.30	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		0.00000	361,000	15.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		0.00000	281,000	15.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		0.00000	337,000	15.64	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		0.00000	307,000	15.64	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		0.00000	387,000	15.55	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		0.00000	257,000	15.55	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							36,654,584.40	4,983	467,057
Total Options							850.00	5	458,329
Grand Total:							36,655,434.40	4,988	925,386