



# Currency Derivatives Daily MTM Report

Daily summary for: 20/09/2010

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			7.20930	7.24730			31,309,989.90	4,343	325,416
\$ / R	On	14/03/2011	Foreign Exchange Future			7.31060	7.35080			0.00	0	35,915
\$ / R	On	13/06/2011	Foreign Exchange Future			7.41100	7.45220			3,334,950.00	450	13,280
<b>Total \$ / R Future</b>										<b>34,644,939.90</b>	<b>4,793</b>	<b>374,611</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,703.00000	8,741,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,703.00000	6,741,000	37.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,703.00000	4,741,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		2.00000	1,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,705.00000	2,742,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		49.00000	41,000	17.92	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		752.00000	782,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		384.00000	352,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		87.00000	93,000	14.46	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	5.95	Call		1,299.00000	1,261,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,297.00000	2,259,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,297.00000	3,259,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		18.00000	15,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,321.00000	1,356,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,753.00000	8,791,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,753.00000	6,791,000	37.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	30.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,753.00000	4,791,000	30.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		2.00000	1,000	25.55	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,755.00000	2,792,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		348.00000	318,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		101.00000	109,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,250.00000	1,212,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,247.00000	2,209,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,247.00000	3,209,000	20.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.22	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	16.05	Put		8,803.00000	8,841,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,803.00000	6,841,000	37.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,803.00000	4,841,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		1.00000	1,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,804.00000	2,842,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		40.00000	34,000	18.43	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		843.00000	875,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		315.00000	285,000	14.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		118.00000	126,000	14.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,200.00000	1,162,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,197.00000	2,159,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,197.00000	3,159,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,853.00000	8,891,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,853.00000	6,891,000	37.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	30.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,853.00000	4,891,000	30.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,854.00000	2,892,000	25.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		37.00000	31,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		890.00000	922,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		283.00000	254,000	14.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		136.00000	145,000	14.22	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,150.00000	1,112,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	3,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,147.00000	2,109,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,147.00000	3,109,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		44.00000	38,000	18.17	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		797.00000	829,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,903.00000	8,941,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,903.00000	6,941,000	37.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,903.00000	4,941,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,904.00000	2,942,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		34.00000	29,000	18.95	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		937.00000	970,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		253.00000	225,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		156.00000	166,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,101.00000	1,063,000	16.03	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	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,097.00000	2,059,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,097.00000	3,059,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,953.00000	8,991,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,953.00000	6,991,000	37.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	31.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,953.00000	4,991,000	31.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,954.00000	2,992,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		31.00000	26,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		984.00000	1,017,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		225.00000	198,000	14.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		178.00000	189,000	14.05	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,051.00000	1,014,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	5,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,048.00000	2,010,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,047.00000	3,009,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,003.00000	9,041,000	40.22	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	14.25	Call		0.00000	0,000	37.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,003.00000	7,041,000	37.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,003.00000	5,041,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,004.00000	3,042,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		29.00000	24,000	19.46	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,032.00000	1,065,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		199.00000	178,000	14.31	0.00	0	5
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		202.00000	219,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,002.00000	965,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	6,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,998.00000	1,960,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,997.00000	2,959,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,203.00000	9,241,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,203.00000	7,241,000	38.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	32.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,203.00000	5,241,000	32.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	0,000	26.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,204.00000	3,241,000	26.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		21.00000	17,000	20.49	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		1,224.00000	1,258,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		131.00000	116,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		334.00000	357,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		810.00000	773,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		13.00000	14,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,798.00000	1,760,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,797.00000	2,759,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,153.00000	9,191,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,153.00000	7,191,000	38.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	32.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,153.00000	5,191,000	32.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,154.00000	3,192,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		22.00000	19,000	20.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,175.00000	1,210,000	20.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		146.00000	129,000	15.08	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		299.00000	320,000	15.08	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		857.00000	820,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	11,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,848.00000	1,810,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	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	4.40	Call		2,847.00000	2,809,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		17.00000	14,000	21.26	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,370.00000	1,405,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,253.00000	9,291,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,253.00000	7,291,000	38.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	32.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,253.00000	5,291,000	32.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	0,000	26.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,254.00000	3,291,000	26.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		19.00000	16,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,272.00000	1,307,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		119.00000	104,000	15.60	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		372.00000	395,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		763.00000	727,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		16.00000	18,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,748.00000	1,710,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,747.00000	2,709,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		26.00000	22,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,079.00000	1,113,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.22	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	15.85	Put		8,603.00000	8,641,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,603.00000	6,641,000	36.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,603.00000	4,641,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		2.00000	2,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,605.00000	2,643,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		59.00000	50,000	17.40	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		662.00000	691,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		459.00000	426,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		62.00000	67,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,399.00000	1,361,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,397.00000	2,359,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,397.00000	3,359,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,653.00000	8,691,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,653.00000	6,691,000	36.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,653.00000	4,691,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		2.00000	1,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,655.00000	2,692,000	25.40	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	17.66	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		706.00000	737,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		421.00000	388,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		74.00000	79,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,349.00000	1,311,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,347.00000	2,309,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,347.00000	3,309,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,053.00000	9,091,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,053.00000	7,091,000	37.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	31.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,053.00000	5,091,000	31.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,054.00000	3,092,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		180.00000	160,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		233.00000	251,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		953.00000	916,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	7,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,948.00000	1,910,000	22.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	22.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,947.00000	2,909,000	21.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,103.00000	9,141,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,103.00000	7,141,000	38.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	31.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,103.00000	5,141,000	31.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	26.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,104.00000	3,142,000	26.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		24.00000	20,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,127.00000	1,161,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		162.00000	144,000	14.83	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		265.00000	285,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		905.00000	868,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		8.00000	9,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,898.00000	1,860,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,897.00000	2,859,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,803.00000	7,841,000	39.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	34.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,803.00000	5,841,000	34.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	27.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,803.00000	3,841,000	27.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		9.00000	8,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,812.00000	1,849,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,197.00000	4,159,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,862.00000	1,898,000	23.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		9.00000	7,000	23.84	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		4.00000	3,000	24.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,257.00000	2,294,000	24.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		8.00000	6,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,961.00000	1,997,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		4.00000	3,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,307.00000	2,344,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		65.00000	56,000	17.14	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		618.00000	647,000	17.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,664.00000	1,700,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		11.00000	9,000	22.81	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		450.00000	475,000	16.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		97.00000	84,000	16.11	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,566.00000	1,601,000	22.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		13.00000	10,000	22.29	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		79.00000	68,000	16.63	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		532.00000	559,000	16.63	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,763.00000	1,799,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		10.00000	8,000	23.32	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		410.00000	435,000	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		107.00000	94,000	15.86	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		135.00000	121,000	17.38	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		784.00000	810,000	17.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		128.00000	114,000	17.58	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		827.00000	853,000	17.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		143.00000	128,000	17.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		742.00000	767,000	17.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,228.00000	1,259,000	19.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		79.00000	70,000	19.44	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,161.00000	3,194,000	22.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		12.00000	5,000	22.97	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		276.00000	286,000	14.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		327.00000	297,000	14.48	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,137.00000	1,166,000	19.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		88.00000	77,000	19.03	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		399.00000	416,000	15.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		250.00000	227,000	15.31	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		433.00000	452,000	15.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		234.00000	213,000	15.52	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		469.00000	488,000	15.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		220.00000	199,000	15.72	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		379.00000	359,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		377.00000	398,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		360.00000	341,000	15.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		408.00000	430,000	15.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		402.00000	378,000	14.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		350.00000	367,000	14.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		844.00000	808,000	14.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		92.00000	97,000	14.23	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>426,905</b>
<b>Total \$ / R</b>										<b>34,644,939.90</b>	<b>4,793</b>	<b>801,516</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.22700	11.32520			696,074.00	62	23,126
£ / R	On	14/03/2011	Foreign Exchange Future			11.37720	11.47990			0.00	0	20,351
£ / R	On	13/06/2011	Foreign Exchange Future			11.52400	11.62900			0.00	0	1,502
<b>Total £ / R Future</b>										<b>696,074.00</b>	<b>62</b>	<b>44,979</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		119.00000	97,000	14.93	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		694.00000	770,000	14.93	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		654.00000	728,000	14.77	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		129.00000	105,000	14.77	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		320.00000	283,000	14.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		640.00000	706,000	14.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		305.00000	270,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		675.00000	743,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		335.00000	297,000	14.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		605.00000	670,000	14.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		414.00000	468,000	13.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		444.00000	395,000	13.67	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,233.00000	1,316,000	16.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		163.00000	143,000	16.32	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		469.00000	427,000	14.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		690.00000	753,000	14.46	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		453.00000	411,000	14.56	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		724.00000	787,000	14.56	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		487.00000	443,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		658.00000	719,000	14.37	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>696,074.00</b>	<b>62</b>	<b>46,769</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08410	0.08450			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08540	0.08590			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>211</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		257.00000	236,000	19.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		407.00000	426,000	19.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		66.00000	59,000	23.40	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,216.00000	1,249,000	23.40	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		891.00000	853,000	18.30	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		41.00000	43,000	18.30	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		431.00000	405,000	20.19	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		541.00000	565,000	20.19	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		188.00000	174,000	23.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,298.00000	1,334,000	23.02	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		994.00000	951,000	17.75	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		104.00000	111,000	17.75	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>211</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.42800	9.45080			84,852.00	9	14,605
€ / R	On	14/03/2011	Foreign Exchange Future			9.55530	9.58090			0.00	0	12,144
€ / R	On	13/06/2011	Foreign Exchange Future			9.67960	9.70640			0.00	0	5,820
<b>Total € / R Future</b>										<b>84,852.00</b>	<b>9</b>	<b>32,569</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,749.00000	10,772,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,749.00000	8,772,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,749.00000	6,772,000	31.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,749.00000	4,772,000	25.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	2,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,751.00000	2,774,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		10.00000	11,000	18.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,759.00000	1,783,000	18.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		55.00000	51,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		804.00000	823,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		375.00000	354,000	12.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		124.00000	126,000	12.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,256.00000	1,233,000	14.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		5.00000	5,000	14.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		3.00000	2,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,602.00000	2,624,000	20.88	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	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,799.00000	10,822,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,799.00000	8,822,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,799.00000	6,822,000	31.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,799.00000	4,822,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	2,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,801.00000	2,824,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		10.00000	10,000	19.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,809.00000	1,832,000	19.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		50.00000	47,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		849.00000	869,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		343.00000	322,000	12.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		142.00000	144,000	12.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,206.00000	1,184,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		5.00000	6,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,499.00000	11,522,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,499.00000	9,522,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,499.00000	7,522,000	33.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.22	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	14.95	Put		5,499.00000	5,522,000	28.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,500.00000	3,523,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	3,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,502.00000	2,525,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		15.00000	15,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,514.00000	1,537,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		88.00000	82,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		587.00000	604,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		561.00000	539,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		60.00000	61,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,399.00000	11,422,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,399.00000	9,422,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,399.00000	7,422,000	33.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,399.00000	5,422,000	27.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,400.00000	3,423,000	22.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		4.00000	4,000	20.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,403.00000	2,426,000	20.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		18.00000	17,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,417.00000	1,439,000	17.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		107.00000	99,000	13.90	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		506.00000	521,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		644.00000	622,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		43.00000	44,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,549.00000	10,572,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,549.00000	8,572,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,549.00000	6,572,000	31.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,549.00000	4,572,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		3.00000	3,000	20.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,552.00000	2,575,000	20.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		14.00000	14,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,563.00000	1,586,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		80.00000	74,000	14.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		629.00000	646,000	14.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		521.00000	500,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		70.00000	72,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,454.00000	1,431,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		3.00000	3,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,649.00000	10,672,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,649.00000	8,672,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,649.00000	6,672,000	31.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,649.00000	4,672,000	25.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		2.00000	2,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,651.00000	2,674,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		12.00000	12,000	18.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,661.00000	1,684,000	18.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		66.00000	62,000	14.84	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		715.00000	734,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		445.00000	424,000	12.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		94.00000	96,000	12.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,355.00000	1,332,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		4.00000	4,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,949.00000	10,972,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,949.00000	8,972,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,949.00000	6,972,000	31.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,949.00000	4,972,000	26.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	21.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,950.00000	2,973,000	21.50	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		8.00000	8,000	19.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,957.00000	1,980,000	19.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		38.00000	36,000	15.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		987.00000	1,008,000	15.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		255.00000	234,000	12.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		204.00000	206,000	12.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,059.00000	1,036,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		8.00000	8,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,099.00000	11,122,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,099.00000	9,122,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,099.00000	7,122,000	32.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,099.00000	5,122,000	26.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,100.00000	3,123,000	21.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		6.00000	6,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,105.00000	2,128,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		29.00000	28,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,128.00000	1,150,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		190.00000	176,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		289.00000	298,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		914.00000	893,000	13.18	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	8.55	Put		13.00000	15,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,399.00000	10,422,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,399.00000	8,422,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,399.00000	6,422,000	30.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,399.00000	4,422,000	24.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,603.00000	1,580,000	16.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		2.00000	2,000	16.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,449.00000	10,472,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,449.00000	8,472,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,449.00000	6,472,000	30.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,449.00000	4,472,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		3.00000	3,000	20.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,452.00000	2,475,000	20.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		16.00000	16,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,465.00000	1,488,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		97.00000	90,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		546.00000	562,000	14.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		602.00000	580,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		51.00000	52,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,553.00000	1,530,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		2.00000	2,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,499.00000	10,522,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,499.00000	8,522,000	34.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,499.00000	6,522,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,499.00000	4,522,000	25.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,504.00000	1,481,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		3.00000	3,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		895.00000	915,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		46.00000	43,000	15.59	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		173.00000	160,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		322.00000	332,000	12.96	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		312.00000	291,000	12.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		161.00000	163,000	12.32	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		268.00000	254,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		487.00000	499,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		254.00000	240,000	13.76	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		523.00000	535,000	13.76	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		284.00000	269,000	13.44	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		453.00000	464,000	13.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		306.00000	310,000	12.79	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		387.00000	365,000	12.79	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		959.00000	976,000	15.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		140.00000	131,000	15.52	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,045.00000	1,064,000	15.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		126.00000	119,000	15.84	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		403.00000	385,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		497.00000	505,000	13.36	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		385.00000	369,000	13.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		529.00000	539,000	13.50	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		421.00000	403,000	13.23	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		465.00000	473,000	13.23	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>84,852.00</b>	<b>9</b>	<b>65,503</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.76100	6.72700			0.00	0	14,821
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77640	6.74590			169,410.00	25	611
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78850	6.76050			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>169,410.00</b>	<b>25</b>	<b>15,432</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		79.00000	87,000	11.19	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		252.00000	226,000	11.19	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		289.00000	262,000	11.36	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		66.00000	73,000	11.36	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		242.00000	258,000	11.71	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		196.00000	182,000	11.71	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		216.00000	231,000	11.66	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		220.00000	205,000	11.66	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		269.00000	287,000	11.76	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		173.00000	161,000	11.76	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		333.00000	353,000	12.15	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		223.00000	215,000	12.15	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		306.00000	325,000	12.12	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		246.00000	237,000	12.12	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		362.00000	382,000	12.17	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		202.00000	194,000	12.17	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>169,410.00</b>	<b>25</b>	<b>15,632</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.99610	7.00250			139,922.00	20	841
CAD/ R On 14/03/2011 Foreign Exchange Future			7.07680	7.08480			0.00	0	0
<b>Total CAD/ R Future</b>							<b>139,922.00</b>	<b>20</b>	<b>841</b>
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		23.00000	21,000	14.76	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		721.00000	725,000	14.76	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		20.00000	18,000	14.95	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		768.00000	772,000	14.95	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		26.00000	24,000	14.57	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		674.00000	678,000	14.57	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		227.00000	212,000	10.17	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		192.00000	185,000	10.17	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		201.00000	190,000	10.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		216.00000	213,000	10.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		256.00000	241,000	10.29	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		171.00000	164,000	10.29	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>139,922.00</b>	<b>20</b>	<b>841</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.18070	7.17070			0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.28910	7.28090			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		268.00000	274,000	14.84	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		147.00000	143,000	14.84	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		239.00000	245,000	14.77	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		168.00000	164,000	14.77	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		299.00000	305,000	14.92	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		128.00000	124,000	14.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		315.00000	315,000	14.72	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		284.00000	276,000	14.72	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		295.00000	292,000	14.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		314.00000	303,000	14.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		339.00000	340,000	14.66	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		258.00000	251,000	14.66	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>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>35,735,197.90</b>	<b>4,909</b>	<b>468,643</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>461,829</b>
<b>Grand Total:</b>							<b>35,735,197.90</b>	<b>4,909</b>	<b>930,472</b>