



# Currency Derivatives Daily MTM Report

Daily summary for: 21/09/2010

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			7.20830	7.20930			38,968,069.80	5,406	323,646
\$ / R	On	14/03/2011	Foreign Exchange Future			7.30900	7.31060			277,742.00	38	35,915
\$ / R	On	13/06/2011	Foreign Exchange Future			7.40900	7.41100			370,450.00	50	13,280
<b>Total \$ / R Future</b>										<b>39,616,261.80</b>	<b>5,494</b>	<b>372,841</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,741.00000	8,742,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,741.00000	6,742,000	37.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,741.00000	4,742,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		1.00000	1,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,742.00000	2,743,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		41.00000	38,000	17.62	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		782.00000	780,000	17.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		352.00000	348,000	14.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		93.00000	90,000	14.24	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		1,261.00000	1,260,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,259.00000	2,258,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,259.00000	3,258,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		15.00000	13,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,356.00000	1,355,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,791.00000	8,792,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,791.00000	6,792,000	37.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	30.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,791.00000	4,792,000	30.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	25.37	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,792.00000	2,793,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		318.00000	313,000	14.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		109.00000	105,000	14.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,212.00000	1,211,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,209.00000	2,208,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,209.00000	3,208,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.82	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		8,841.00000	8,842,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,841.00000	6,842,000	37.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,841.00000	4,842,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		1.00000	1,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,842.00000	2,843,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		34.00000	31,000	18.13	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		875.00000	873,000	18.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		285.00000	280,000	14.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		126.00000	122,000	14.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,162.00000	1,161,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,159.00000	2,158,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,159.00000	3,158,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,891.00000	8,892,000	39.82	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		6,891.00000	6,892,000	37.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,891.00000	4,892,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,892.00000	2,893,000	25.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		31.00000	29,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		922.00000	921,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		254.00000	249,000	13.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		145.00000	141,000	13.96	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,112.00000	1,111,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	3,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,109.00000	2,108,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,109.00000	3,108,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		38.00000	35,000	17.88	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		829.00000	827,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,941.00000	8,942,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,941.00000	6,942,000	37.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	31.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,941.00000	4,942,000	31.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,942.00000	2,943,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		29.00000	26,000	18.65	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		970.00000	968,000	18.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		225.00000	220,000	13.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		166.00000	162,000	13.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,063.00000	1,062,000	16.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	4,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,059.00000	2,058,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,059.00000	3,058,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,991.00000	8,992,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,991.00000	6,992,000	37.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,991.00000	4,992,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,992.00000	2,993,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		26.00000	24,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,017.00000	1,016,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		198.00000	193,000	13.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		189.00000	185,000	13.77	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,014.00000	1,012,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	4,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,010.00000	2,009,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,009.00000	3,008,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,041.00000	9,042,000	39.82	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	37.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,041.00000	7,042,000	37.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	31.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,041.00000	5,042,000	31.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,042.00000	3,043,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		24.00000	22,000	19.16	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,065.00000	1,064,000	19.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		178.00000	173,000	14.03	865.00	5	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		219.00000	215,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		965.00000	963,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	5,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,960.00000	1,959,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,959.00000	2,958,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,241.00000	9,242,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,241.00000	7,242,000	38.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	32.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,241.00000	5,242,000	32.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,241.00000	3,242,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		17.00000	15,000	20.18	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	8.45	Put		1,258.00000	1,257,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		116.00000	111,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		357.00000	353,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		773.00000	772,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		14.00000	14,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,760.00000	1,759,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,759.00000	2,758,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,191.00000	9,192,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,191.00000	7,192,000	38.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,191.00000	5,192,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	0,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,192.00000	3,192,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		19.00000	17,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,210.00000	1,209,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		129.00000	124,000	14.80	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		320.00000	316,000	14.80	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		820.00000	819,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		11.00000	11,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,810.00000	1,809,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	21.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,809.00000	2,808,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		14.00000	12,000	20.95	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,405.00000	1,404,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,291.00000	9,292,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,291.00000	7,292,000	38.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	32.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,291.00000	5,292,000	32.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,291.00000	3,292,000	26.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		16.00000	14,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,307.00000	1,306,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		104.00000	99,000	15.31	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		395.00000	391,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		727.00000	725,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		18.00000	17,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,710.00000	1,709,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,709.00000	2,708,000	21.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		22.00000	20,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,113.00000	1,112,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.82	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		8,641.00000	8,642,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,641.00000	6,642,000	36.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,641.00000	4,642,000	29.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		2.00000	1,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,643.00000	2,643,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		50.00000	47,000	17.11	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		691.00000	689,000	17.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		426.00000	423,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		67.00000	65,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,361.00000	1,360,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,359.00000	2,358,000	22.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,359.00000	3,358,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,691.00000	8,692,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,691.00000	6,692,000	36.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,691.00000	4,692,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		1.00000	1,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,692.00000	2,693,000	25.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		46.00000	42,000	17.36	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		737.00000	734,000	17.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		388.00000	385,000	14.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		79.00000	77,000	14.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,311.00000	1,310,000	17.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,309.00000	2,308,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,309.00000	3,308,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,091.00000	9,092,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,091.00000	7,092,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	31.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,091.00000	5,092,000	31.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,092.00000	3,093,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		160.00000	155,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		251.00000	247,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		916.00000	915,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		7.00000	7,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,910.00000	1,909,000	22.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	22.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,909.00000	2,908,000	20.95	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	4.30	Put		0.00000	0,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,141.00000	9,142,000	39.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,141.00000	7,142,000	37.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	32.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,141.00000	5,142,000	32.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,142.00000	3,143,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		20.00000	18,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,161.00000	1,160,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		144.00000	138,000	14.54	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		285.00000	280,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		868.00000	867,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	9,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,860.00000	1,859,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,859.00000	2,858,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,841.00000	7,842,000	39.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	34.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,841.00000	5,842,000	34.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,841.00000	3,842,000	27.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		8.00000	7,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,849.00000	1,849,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,159.00000	4,158,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,898.00000	1,898,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		7.00000	6,000	23.52	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		3.00000	3,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,294.00000	2,295,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		6.00000	6,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,997.00000	1,998,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		3.00000	3,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,344.00000	2,345,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		56.00000	52,000	16.85	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		647.00000	644,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,700.00000	1,700,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		9.00000	8,000	22.49	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		475.00000	472,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		84.00000	80,000	15.83	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,601.00000	1,601,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		10.00000	9,000	21.98	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		68.00000	64,000	16.34	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		559.00000	556,000	16.34	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,799.00000	1,799,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		8.00000	7,000	23.01	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		435.00000	431,000	15.57	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		94.00000	89,000	15.57	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		121.00000	119,000	17.36	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		810.00000	810,000	17.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		114.00000	112,000	17.56	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		853.00000	853,000	17.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		128.00000	127,000	17.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		767.00000	768,000	17.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,259.00000	1,260,000	19.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		70.00000	69,000	19.41	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,194.00000	3,196,000	22.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		5.00000	5,000	22.96	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		286.00000	287,000	14.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		297.00000	296,000	14.49	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,166.00000	1,167,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		77.00000	76,000	19.00	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		416.00000	417,000	15.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		227.00000	226,000	15.31	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		452.00000	452,000	15.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		213.00000	211,000	15.51	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		488.00000	489,000	15.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		199.00000	198,000	15.72	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		359.00000	353,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		398.00000	394,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		341.00000	335,000	14.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		430.00000	426,000	14.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		378.00000	372,000	14.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		367.00000	363,000	14.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		808.00000	805,000	14.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		97.00000	96,000	14.14	0.00	0	0
<b>Total \$ / R Option</b>										<b>865.00</b>	<b>5</b>	<b>426,900</b>
<b>Total \$ / R</b>										<b>39,617,126.80</b>	<b>5,499</b>	<b>799,741</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.19500	11.22700			27,282,215.00	2,437	21,320
£ / R	On	14/03/2011	Foreign Exchange Future			11.34370	11.37720			0.00	0	20,351
£ / R	On	13/06/2011	Foreign Exchange Future			11.48930	11.52400			0.00	0	1,502
<b>Total £ / R Future</b>										<b>27,282,215.00</b>	<b>2,437</b>	<b>43,173</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		97.00000	88,000	14.89	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		770.00000	793,000	14.89	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		728.00000	751,000	14.74	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		105.00000	96,000	14.74	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		283.00000	271,000	14.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		706.00000	727,000	14.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		270.00000	258,000	14.68	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		743.00000	764,000	14.68	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		297.00000	284,000	14.44	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		670.00000	690,000	14.44	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		468.00000	485,000	13.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		395.00000	379,000	13.71	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,316.00000	1,343,000	16.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		143.00000	137,000	16.36	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		427.00000	412,000	14.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		753.00000	773,000	14.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		411.00000	397,000	14.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		787.00000	808,000	14.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		443.00000	427,000	14.39	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		719.00000	738,000	14.39	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>27,282,215.00</b>	<b>2,437</b>	<b>44,963</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08450	0.08410			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08580	0.08540			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		236.00000	248,000	19.59	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		426.00000	398,000	19.59	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		59.00000	61,000	23.18	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,249.00000	1,211,000	23.18	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		853.00000	888,000	18.36	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		43.00000	38,000	18.36	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		405.00000	419,000	20.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		565.00000	539,000	20.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		174.00000	180,000	22.88	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,334.00000	1,300,000	22.88	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		951.00000	983,000	17.74	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		111.00000	103,000	17.74	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			9.45920	9.42800			359,449.60	38	14,608
€ / R	On	14/03/2011	Foreign Exchange Future			9.58600	9.55530			0.00	0	12,144
€ / R	On	13/06/2011	Foreign Exchange Future			9.71040	9.67960			0.00	0	5,820
<b>Total € / R Future</b>										<b>359,449.60</b>	<b>38</b>	<b>32,572</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,772.00000	10,741,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,772.00000	8,741,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,772.00000	6,741,000	31.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,772.00000	4,741,000	25.75	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		2,774.00000	2,743,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		11.00000	11,000	18.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,783.00000	1,752,000	18.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		51.00000	53,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		823.00000	794,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		354.00000	375,000	12.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		126.00000	116,000	12.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,233.00000	1,264,000	14.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		5.00000	5,000	14.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		2.00000	3,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,624.00000	2,594,000	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	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,822.00000	10,791,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,822.00000	8,791,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,822.00000	6,791,000	31.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,822.00000	4,791,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	2,000	21.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,824.00000	2,793,000	21.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		10.00000	10,000	19.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,832.00000	1,801,000	19.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		47.00000	49,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		869.00000	840,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		322.00000	341,000	12.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		144.00000	132,000	12.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,184.00000	1,214,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		6.00000	5,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,522.00000	11,491,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,522.00000	9,491,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,522.00000	7,491,000	33.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,522.00000	5,491,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,523.00000	3,492,000	22.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	3,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,525.00000	2,494,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		15.00000	15,000	17.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,537.00000	1,506,000	17.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		82.00000	85,000	14.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		604.00000	576,000	14.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		539.00000	564,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		61.00000	55,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,422.00000	11,391,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,422.00000	9,391,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,422.00000	7,391,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,422.00000	5,391,000	27.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,423.00000	3,392,000	22.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		4.00000	4,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,426.00000	2,395,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		17.00000	18,000	17.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,439.00000	1,409,000	17.55	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	9.85	Call		99.00000	104,000	13.74	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		521.00000	495,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		622.00000	649,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		44.00000	40,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,572.00000	10,541,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,572.00000	8,541,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,572.00000	6,541,000	31.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,572.00000	4,541,000	25.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		3.00000	3,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,575.00000	2,544,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		14.00000	14,000	18.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,586.00000	1,555,000	18.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		74.00000	78,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		646.00000	619,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		500.00000	524,000	12.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		72.00000	65,000	12.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,431.00000	1,462,000	15.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		3.00000	3,000	15.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,672.00000	10,641,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.22	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	18.10	Put		8,672.00000	8,641,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,672.00000	6,641,000	31.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,672.00000	4,641,000	25.43	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		2,674.00000	2,643,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		12.00000	12,000	18.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,684.00000	1,653,000	18.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		62.00000	64,000	14.69	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		734.00000	705,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		424.00000	446,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		96.00000	87,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,332.00000	1,363,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		4.00000	4,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,972.00000	10,941,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,972.00000	8,941,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,972.00000	6,941,000	31.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,972.00000	4,941,000	26.40	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		2,973.00000	2,942,000	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	19.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,980.00000	1,949,000	19.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		36.00000	37,000	15.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,008.00000	978,000	15.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		234.00000	251,000	12.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		206.00000	192,000	12.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,036.00000	1,067,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		8.00000	8,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,122.00000	11,091,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,122.00000	9,091,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,122.00000	7,091,000	32.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,122.00000	5,091,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,123.00000	3,092,000	21.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		6.00000	7,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,128.00000	2,098,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		28.00000	29,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,150.00000	1,120,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		176.00000	185,000	12.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		298.00000	276,000	12.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		893.00000	922,000	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		15.00000	13,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,422.00000	10,391,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,422.00000	8,391,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,422.00000	6,391,000	30.67	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		4,422.00000	4,391,000	24.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,580.00000	1,611,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		2.00000	2,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,472.00000	10,441,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,472.00000	8,441,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,472.00000	6,441,000	30.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,472.00000	4,441,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		3.00000	3,000	20.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,475.00000	2,444,000	20.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		16.00000	17,000	17.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,488.00000	1,458,000	17.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		90.00000	94,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		562.00000	535,000	13.93	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		580.00000	606,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		52.00000	47,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,530.00000	1,561,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		2.00000	2,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,522.00000	10,491,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,522.00000	8,491,000	34.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,522.00000	6,491,000	30.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,522.00000	4,491,000	24.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,481.00000	1,512,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		3.00000	3,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		915.00000	886,000	15.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		43.00000	45,000	15.45	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		160.00000	168,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		332.00000	309,000	12.78	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		291.00000	309,000	12.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		163.00000	150,000	12.37	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		254.00000	263,000	13.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		499.00000	477,000	13.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		240.00000	248,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		535.00000	512,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		269.00000	279,000	13.34	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		464.00000	443,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		310.00000	296,000	12.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		365.00000	382,000	12.84	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		976.00000	949,000	15.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		131.00000	135,000	15.39	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,064.00000	1,036,000	15.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		119.00000	122,000	15.70	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		385.00000	398,000	13.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		505.00000	488,000	13.31	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		369.00000	380,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		539.00000	520,000	13.44	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		403.00000	416,000	13.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		473.00000	456,000	13.18	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>359,449.60</b>	<b>38</b>	<b>65,506</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.76300	6.76100			33,815.00	5	14,817
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77740	6.77640			135,548.00	20	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78920	6.78850			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>169,363.00</b>	<b>25</b>	<b>15,448</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		87.00000	87,000	11.18	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		226.00000	224,000	11.18	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		262.00000	260,000	11.35	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		73.00000	73,000	11.35	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		258.00000	258,000	11.73	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		182.00000	181,000	11.73	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		231.00000	231,000	11.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		205.00000	204,000	11.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		287.00000	287,000	11.78	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		161.00000	160,000	11.78	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		353.00000	352,000	12.14	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		215.00000	213,000	12.14	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		325.00000	325,000	12.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		237.00000	236,000	12.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		382.00000	382,000	12.17	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		194.00000	193,000	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>169,363.00</b>	<b>25</b>	<b>15,648</b>
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.98350	6.99610			0.00	0	841
CAD/ R	On	14/03/2011	Foreign Exchange Future			7.06380	7.07680			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>841</b>
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		21.00000	19,000	14.63	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		725.00000	736,000	14.63	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		18.00000	16,000	14.82	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		772.00000	783,000	14.82	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		24.00000	22,000	14.43	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		678.00000	689,000	14.43	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		212.00000	209,000	10.39	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		185.00000	195,000	10.39	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		190.00000	188,000	10.53		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		213.00000	224,000	10.53		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		241.00000	237,000	10.49		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		164.00000	173,000	10.49		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>841</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.18460	7.18070				0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.29210	7.28910				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		274.00000	274,000	14.74		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		143.00000	139,000	14.74		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		245.00000	244,000	14.65		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		164.00000	159,000	14.65		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		305.00000	306,000	14.82		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		124.00000	121,000	14.82		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		315.00000	316,000	14.72		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		276.00000	274,000	14.72		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		292.00000	293,000	14.77		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		303.00000	301,000	14.77		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		340.00000	341,000	14.67		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		251.00000	249,000	14.67		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>67,427,289.40</b>	<b>7,994</b>	<b>465,086</b>
<b>Total Options</b>							<b>865.00</b>	<b>5</b>	<b>461,824</b>
<b>Grand Total:</b>							<b>67,428,154.40</b>	<b>7,999</b>	<b>926,910</b>