



# Currency Derivatives Daily MTM Report

Daily summary for: 04/10/2010

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			7.09320	7.01510			165,292,839.60	23,303	293,931
\$ / R	On	14/03/2011	Foreign Exchange Future			7.19270	7.11370			115,356,522.60	16,038	52,597
\$ / R	On	13/06/2011	Foreign Exchange Future			7.29160	7.21070			0.00	0	13,955
<b>Total \$ / R Future</b>										<b>280,649,362.20</b>	<b>39,341</b>	<b>360,483</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,935.00000	8,857,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	36.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,935.00000	6,857,000	36.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,935.00000	4,857,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,935.00000	2,857,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		12.00000	14,000	16.66	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		947.00000	871,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		204.00000	252,000	13.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		139.00000	109,000	13.98	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		1,067.00000	1,145,000	17.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,065.00000	2,143,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,065.00000	3,143,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2.00000	3,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,537.00000	1,460,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,985.00000	8,907,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,985.00000	6,907,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	32.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,985.00000	4,907,000	32.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	24.63	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,985.00000	2,907,000	24.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		176.00000	221,000	13.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		161.00000	128,000	13.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,018.00000	1,095,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	2,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,015.00000	2,093,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,015.00000	3,093,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	38.25	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		9,035.00000	8,957,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,035.00000	6,957,000	36.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,035.00000	4,957,000	32.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,035.00000	2,957,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		9.00000	10,000	17.03	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,044.00000	967,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		155.00000	192,000	13.70	1,782,528.00	9,284	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		190.00000	149,000	13.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		969.00000	1,046,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		4.00000	3,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,965.00000	2,043,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,965.00000	3,043,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,085.00000	9,007,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,085.00000	7,007,000	36.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	32.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,085.00000	5,007,000	32.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	25.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,085.00000	3,007,000	25.04	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		8.00000	9,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,093.00000	1,016,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		135.00000	165,000	13.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		220.00000	172,000	13.55	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		920.00000	996,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	3,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,915.00000	1,993,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,915.00000	2,993,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		10.00000	12,000	16.85	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		995.00000	919,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,135.00000	9,057,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,135.00000	7,057,000	37.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	32.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,135.00000	5,057,000	32.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,135.00000	3,057,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		7.00000	8,000	17.39	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,142.00000	1,065,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		118.00000	144,000	13.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		253.00000	201,000	13.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		871.00000	947,000	16.25	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		6.00000	4,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,865.00000	1,943,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,865.00000	2,943,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,185.00000	9,107,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,185.00000	7,107,000	37.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	32.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,185.00000	5,107,000	32.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,185.00000	3,107,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		6.00000	7,000	17.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,191.00000	1,114,000	17.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		103.00000	126,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		288.00000	233,000	13.92	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		823.00000	898,000	16.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		8.00000	5,000	16.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,815.00000	1,893,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,815.00000	2,893,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,235.00000	9,157,000	38.25	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	37.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,235.00000	7,157,000	37.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	32.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,235.00000	5,157,000	32.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,235.00000	3,157,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		5.00000	6,000	17.76	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,240.00000	1,163,000	17.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		89.00000	109,000	14.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		324.00000	266,000	14.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		775.00000	850,000	15.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		10.00000	7,000	15.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,765.00000	1,843,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,765.00000	2,843,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,435.00000	9,357,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	37.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,435.00000	7,357,000	37.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	33.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,435.00000	5,357,000	33.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,435.00000	3,357,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		3.00000	3,000	18.49	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		1,438.00000	1,360,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		50.00000	61,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		485.00000	418,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		588.00000	660,000	15.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		23.00000	17,000	15.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,565.00000	1,643,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,565.00000	2,643,000	21.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,385.00000	9,307,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,385.00000	7,307,000	37.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	33.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,385.00000	5,307,000	33.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,385.00000	3,307,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		3.00000	4,000	18.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,388.00000	1,311,000	18.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		58.00000	71,000	14.65	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		443.00000	378,000	14.65	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		634.00000	706,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		19.00000	13,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,615.00000	1,693,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	20.78	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		2,615.00000	2,693,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	19.04	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,587.00000	1,509,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,485.00000	9,407,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,485.00000	7,407,000	37.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	33.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,485.00000	5,407,000	33.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,485.00000	3,407,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		3.00000	3,000	18.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,488.00000	1,410,000	18.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		43.00000	53,000	15.02	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		528.00000	460,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		543.00000	614,000	15.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		28.00000	21,000	15.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,516.00000	1,594,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,515.00000	2,593,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		4.00000	5,000	17.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,289.00000	1,212,000	17.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	38.25	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		8,835.00000	8,757,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,835.00000	6,757,000	36.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,835.00000	4,757,000	31.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,835.00000	2,757,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		16.00000	19,000	16.30	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		851.00000	776,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		267.00000	322,000	14.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		102.00000	79,000	14.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,167.00000	1,244,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,165.00000	2,243,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,165.00000	3,243,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,885.00000	8,807,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,885.00000	6,807,000	36.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	31.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,885.00000	4,807,000	31.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,885.00000	2,807,000	24.21	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		13.00000	16,000	16.48	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		898.00000	823,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		235.00000	286,000	14.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		120.00000	93,000	14.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,117.00000	1,195,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,115.00000	2,193,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,115.00000	3,193,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,285.00000	9,207,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,285.00000	7,207,000	37.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	33.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,285.00000	5,207,000	33.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	25.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,285.00000	3,207,000	25.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		77.00000	95,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		362.00000	302,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		727.00000	801,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		12.00000	8,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,715.00000	1,793,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,715.00000	2,793,000	20.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,335.00000	9,257,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,335.00000	7,257,000	37.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	33.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,335.00000	5,257,000	33.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,335.00000	3,257,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		4.00000	4,000	18.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,339.00000	1,261,000	18.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		67.00000	82,000	14.47	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		402.00000	339,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		680.00000	754,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		15.00000	11,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,665.00000	1,743,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,665.00000	2,743,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	38.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,035.00000	7,957,000	38.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	35.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,035.00000	5,957,000	35.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,035.00000	3,957,000	29.01	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		1.00000	1,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,036.00000	1,958,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,965.00000	4,043,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,086.00000	2,008,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	20.87	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,485.00000	2,407,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1.00000	1,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,186.00000	2,108,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	22.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,535.00000	2,457,000	22.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		18.00000	22,000	16.11	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		803.00000	729,000	16.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,886.00000	1,808,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	20.14	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		617.00000	546,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		32.00000	39,000	15.38	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,786.00000	1,708,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	19.77	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		24.00000	29,000	15.75	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		709.00000	636,000	15.75	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,986.00000	1,908,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	20.50	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		572.00000	503,000	15.20	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	7.55	Call		37.00000	46,000	15.20	427,064.00	9,284	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		78.00000	86,000	17.49	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		964.00000	893,000	17.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		74.00000	80,000	17.69	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,010.00000	937,000	17.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		83.00000	92,000	17.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		919.00000	849,000	17.29	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,430.00000	1,354,000	19.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		44.00000	47,000	19.50	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,389.00000	3,310,000	23.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	3,000	23.06	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		392.00000	338,000	14.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		206.00000	231,000	14.67	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,335.00000	1,260,000	19.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		49.00000	53,000	19.10	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		540.00000	479,000	15.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		154.00000	172,000	15.48	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		579.00000	517,000	15.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		143.00000	160,000	15.68	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		620.00000	556,000	15.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		134.00000	149,000	15.88	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		358.00000	306,000	14.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		222.00000	249,000	14.47	0.00	0	7,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		267.00000	292,000	14.97	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		506.00000	450,000	14.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		253.00000	276,000	15.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		542.00000	484,000	15.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		282.00000	308,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		471.00000	416,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		646.00000	706,000	14.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		135.00000	114,000	14.18	0.00	0	0
<b>Total \$ / R Option</b>										<b>2,209,592.00</b>	<b>18,568</b>	<b>447,468</b>
<b>Total \$ / R</b>										<b>282,858,954.20</b>	<b>57,909</b>	<b>807,951</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.23230	11.07930			8,457,921.90	753	21,799
£ / R	On	14/03/2011	Foreign Exchange Future			11.38240	11.22770			2,333,392.00	205	22,556
£ / R	On	13/06/2011	Foreign Exchange Future			11.53130	11.37290			57,656.50	5	1,510
<b>Total £ / R Future</b>										<b>10,848,970.40</b>	<b>963</b>	<b>45,865</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		56.00000	73,000	14.54	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		877.00000	741,000	14.54	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		832.00000	698,000	14.41	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		61.00000	80,000	14.41	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		219.00000	264,000	14.41	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		791.00000	682,000	14.41	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		209.00000	252,000	14.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		831.00000	720,000	14.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		231.00000	278,000	14.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		753.00000	646,000	14.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		535.00000	445,000	13.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		313.00000	377,000	13.54	0.00	0	870

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	12.55	Put		1,429.00000	1,296,000	16.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		107.00000	128,000	16.26	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		353.00000	411,000	14.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		830.00000	730,000	14.34	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		339.00000	395,000	14.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		866.00000	764,000	14.44	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		367.00000	426,000	14.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		794.00000	695,000	14.24	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>10,848,970.40</b>	<b>963</b>	<b>47,655</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08510	0.08430			0.00	0	141
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08640	0.08560			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>141</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		221.00000	246,000	19.31	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		391.00000	336,000	19.31	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		46.00000	49,000	22.72	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,216.00000	1,139,000	22.72	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		865.00000	937,000	19.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		35.00000	27,000	19.00	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		396.00000	425,000	19.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		536.00000	485,000	19.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		162.00000	172,000	22.51	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,302.00000	1,232,000	22.51	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		961.00000	1,027,000	17.98	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	0.08	Put		101.00000	87,000	17.98	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>141</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.70180	9.63260			3,579,964.20	369	10,747
€ / R	On	14/03/2011	Foreign Exchange Future			9.83010	9.75960			0.00	0	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.95640	9.88330			0.00	0	5,820
<b>Total € / R Future</b>										<b>3,579,964.20</b>	<b>369</b>	<b>28,724</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,567.00000	10,498,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,567.00000	8,498,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,567.00000	6,498,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,567.00000	4,498,000	25.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,568.00000	2,499,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		6.00000	7,000	16.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,573.00000	1,505,000	16.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		60.00000	67,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		627.00000	565,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		496.00000	551,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		63.00000	49,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,435.00000	1,504,000	16.34	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	2,000	16.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	18.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,418.00000	2,349,000	18.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,617.00000	10,548,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,617.00000	8,548,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,617.00000	6,548,000	31.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,617.00000	4,548,000	25.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,618.00000	2,549,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		6.00000	6,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,623.00000	1,554,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		53.00000	60,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		670.00000	608,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		457.00000	510,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		74.00000	58,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,385.00000	1,454,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		2.00000	2,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,317.00000	11,248,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,317.00000	9,248,000	32.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,317.00000	7,248,000	32.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,317.00000	5,248,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	21.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,317.00000	3,248,000	21.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	18.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,318.00000	2,249,000	18.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		11.00000	11,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,328.00000	1,259,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		106.00000	120,000	12.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		423.00000	368,000	12.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		708.00000	772,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		25.00000	20,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,217.00000	11,148,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,217.00000	9,148,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,217.00000	7,148,000	31.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,217.00000	5,148,000	27.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,217.00000	3,148,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	2,000	18.32	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	11.85	Put		2,219.00000	2,150,000	18.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		13.00000	14,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,230.00000	1,162,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		132.00000	151,000	12.69	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		349.00000	299,000	12.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		800.00000	865,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		17.00000	13,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,367.00000	10,298,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,367.00000	8,298,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,367.00000	6,298,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,367.00000	4,298,000	24.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	18.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,368.00000	2,299,000	18.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		10.00000	10,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,377.00000	1,308,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		94.00000	107,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		461.00000	405,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		664.00000	726,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		31.00000	24,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,634.00000	1,703,000	17.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	17.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,467.00000	10,398,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,467.00000	8,398,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,467.00000	6,398,000	31.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,467.00000	4,398,000	25.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,468.00000	2,399,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		8.00000	8,000	16.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,475.00000	1,406,000	16.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		75.00000	85,000	13.39	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		542.00000	483,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		578.00000	637,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		45.00000	35,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,534.00000	1,603,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	1,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,767.00000	10,698,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,767.00000	8,698,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,767.00000	6,698,000	31.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,767.00000	4,698,000	26.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,768.00000	2,699,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		4.00000	4,000	17.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,771.00000	1,702,000	17.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		37.00000	42,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		804.00000	740,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		349.00000	395,000	12.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		116.00000	93,000	12.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,236.00000	1,305,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		3.00000	3,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,917.00000	10,848,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,917.00000	8,848,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,917.00000	6,848,000	31.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,917.00000	4,848,000	26.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,918.00000	2,849,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		3.00000	3,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,920.00000	1,851,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		26.00000	29,000	14.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		943.00000	877,000	14.65	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	9.55	Call		257.00000	294,000	12.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		174.00000	142,000	12.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,088.00000	1,157,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	5,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,217.00000	10,148,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,217.00000	8,148,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,217.00000	6,148,000	30.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,217.00000	4,148,000	24.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,784.00000	1,853,000	18.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	18.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,267.00000	10,198,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,267.00000	8,198,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,267.00000	6,198,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,267.00000	4,198,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	2,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,269.00000	2,200,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		12.00000	13,000	15.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,279.00000	1,211,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		118.00000	135,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		385.00000	333,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		754.00000	818,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		21.00000	16,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,734.00000	1,803,000	18.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	18.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,317.00000	10,248,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,317.00000	8,248,000	32.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,317.00000	6,248,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,317.00000	4,248,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,684.00000	1,753,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		714.00000	651,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		47.00000	53,000	13.95	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		230.00000	264,000	12.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		197.00000	162,000	12.40	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		420.00000	471,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		87.00000	69,000	12.77	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		317.00000	346,000	12.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		357.00000	316,000	12.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		298.00000	323,000	12.76	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		388.00000	343,000	12.76	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		336.00000	371,000	12.71	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		326.00000	291,000	12.71	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		211.00000	184,000	12.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		471.00000	514,000	12.59	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		795.00000	736,000	14.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		155.00000	166,000	14.42	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		879.00000	818,000	14.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		139.00000	148,000	14.72	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		464.00000	501,000	12.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		381.00000	345,000	12.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		440.00000	475,000	12.78	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		407.00000	369,000	12.78	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		490.00000	527,000	12.74	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		357.00000	321,000	12.74	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>3,579,964.20</b>	<b>369</b>	<b>61,658</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.80240	6.74420			0.00	0	14,965
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.81650	6.75890			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.82750	6.76900			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>15,596</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		66.00000	82,000	10.40	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		222.00000	180,000	10.40	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 13/12/2010 Foreign Exchange Option	6.95	Put		260.00000	214,000	10.55	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		54.00000	66,000	10.55	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		228.00000	263,000	11.11	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		169.00000	147,000	11.11	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		202.00000	234,000	11.07	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		193.00000	168,000	11.07	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		257.00000	293,000	11.15	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		148.00000	127,000	11.15	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		315.00000	353,000	11.41	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		196.00000	176,000	11.41	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		287.00000	324,000	11.41	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		218.00000	197,000	11.41	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		344.00000	384,000	11.42	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		175.00000	157,000	11.42	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>0.00</b>	<b>0</b>	<b>15,796</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.93050	6.84470			0.00	0	821
CAD/ R On 14/03/2011 Foreign Exchange Future			7.01150	6.92480			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>821</b>
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		10.00000	11,000	15.00	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		865.00000	781,000	15.00	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		8.00000	9,000	15.21	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		913.00000	829,000	15.21	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		11.00000	13,000	14.80	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 13/12/2010 Foreign Exchange Option	7.65	Put		816.00000	733,000	14.80	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		147.00000	178,000	10.58	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		272.00000	217,000	10.58	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		131.00000	159,000	10.73	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		306.00000	248,000	10.73	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		165.00000	200,000	10.44	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		240.00000	189,000	10.44	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>821</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.29510	7.19630			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.40420	7.30410			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>150</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		269.00000	336,000	15.02	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		123.00000	91,000	15.02	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		238.00000	301,000	14.90	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		142.00000	106,000	14.90	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		302.00000	372,000	15.14	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		106.00000	77,000	15.14	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		310.00000	365,000	14.47	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		256.00000	211,000	14.47	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		286.00000	338,000	14.50	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		282.00000	234,000	14.50	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		336.00000	393,000	14.44	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		232.00000	189,000	14.44	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>							<b>0.00</b>	<b>0</b>	<b>150</b>
<b>Total Futures</b>							<b>295,078,296.80</b>	<b>40,673</b>	<b>451,780</b>
<b>Total Options</b>							<b>2,209,592.00</b>	<b>18,568</b>	<b>482,392</b>
<b>Grand Total:</b>							<b>297,287,888.80</b>	<b>59,241</b>	<b>934,172</b>