



# Currency Derivatives Daily MTM Report

Daily summary for: 22/09/2010

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			7.11010	7.20830			115,553,345.20	16,252	323,019
\$ / R	On	14/03/2011	Foreign Exchange Future			7.20920	7.30900			5,212,251.60	723	36,217
\$ / R	On	13/06/2011	Foreign Exchange Future			7.30760	7.40900			12,057,540.00	1,650	13,880
<b>Total \$ / R Future</b>										<b>132,823,136.80</b>	<b>18,625</b>	<b>373,116</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,742.00000	8,840,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,742.00000	6,840,000	37.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	31.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,742.00000	4,840,000	31.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		1.00000	1,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,743.00000	2,841,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		38.00000	29,000	18.14	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		780.00000	869,000	18.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		348.00000	278,000	14.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		90.00000	118,000	14.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,260.00000	1,163,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	3,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,258.00000	2,160,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,258.00000	3,160,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		13.00000	10,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,355.00000	1,450,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,792.00000	8,890,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,792.00000	6,890,000	37.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	31.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,792.00000	4,890,000	31.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	25.67	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,793.00000	2,891,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		313.00000	247,000	13.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		105.00000	137,000	13.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,211.00000	1,113,000	16.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	16.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,208.00000	2,110,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,208.00000	3,110,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.94	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		8,842.00000	8,940,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,842.00000	6,940,000	37.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	31.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,842.00000	4,940,000	31.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		1.00000	1,000	25.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,843.00000	2,941,000	25.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		31.00000	24,000	18.65	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		873.00000	964,000	18.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		280.00000	217,000	13.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		122.00000	157,000	13.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,161.00000	1,063,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,158.00000	2,060,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,158.00000	3,060,000	21.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,892.00000	8,990,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,892.00000	6,990,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	31.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,892.00000	4,990,000	31.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,893.00000	2,991,000	25.85	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		29.00000	22,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		921.00000	1,012,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		249.00000	190,000	13.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		141.00000	180,000	13.78	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,111.00000	1,014,000	15.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	4,000	15.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,108.00000	2,010,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,108.00000	3,010,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		35.00000	27,000	18.39	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		827.00000	917,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,942.00000	9,040,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,942.00000	7,040,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,942.00000	5,040,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,943.00000	3,041,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		26.00000	20,000	19.16	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		968.00000	1,060,000	19.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		220.00000	170,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		162.00000	210,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,062.00000	965,000	15.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	5,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,058.00000	1,960,000	22.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,058.00000	2,960,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,992.00000	9,090,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,992.00000	7,090,000	38.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	32.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,992.00000	5,090,000	32.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,993.00000	3,091,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		24.00000	18,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,016.00000	1,108,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		193.00000	152,000	14.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		185.00000	242,000	14.29	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,012.00000	916,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	6,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,009.00000	1,910,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,008.00000	2,910,000	21.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	21.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,042.00000	9,140,000	39.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,042.00000	7,140,000	38.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	32.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,042.00000	5,140,000	32.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	0,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,043.00000	3,140,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		22.00000	17,000	19.68	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,064.00000	1,157,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		173.00000	135,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		215.00000	275,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		963.00000	868,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	8,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,959.00000	1,860,000	22.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	22.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,958.00000	2,860,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,242.00000	9,340,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,242.00000	7,340,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	33.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,242.00000	5,340,000	33.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	26.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,242.00000	3,340,000	26.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		15.00000	12,000	20.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,257.00000	1,352,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		111.00000	86,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		353.00000	426,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		772.00000	680,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		14.00000	20,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,759.00000	1,661,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,758.00000	2,660,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,192.00000	9,290,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,192.00000	7,290,000	38.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,192.00000	5,290,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	26.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,192.00000	3,290,000	26.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		17.00000	13,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,209.00000	1,303,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		124.00000	96,000	15.32	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		316.00000	386,000	15.32	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		819.00000	726,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		11.00000	16,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,809.00000	1,711,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.94	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		2,808.00000	2,710,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		12.00000	10,000	21.47	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,404.00000	1,500,000	21.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,292.00000	9,390,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,292.00000	7,390,000	38.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	33.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,292.00000	5,390,000	33.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,292.00000	3,390,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		14.00000	11,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,306.00000	1,401,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		99.00000	77,000	15.83	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		391.00000	467,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		725.00000	634,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		17.00000	24,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,709.00000	1,611,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,708.00000	2,610,000	21.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		20.00000	15,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,112.00000	1,205,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.94	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		8,642.00000	8,740,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,642.00000	6,740,000	37.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	30.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,642.00000	4,740,000	30.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		1.00000	1,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,643.00000	2,741,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		47.00000	36,000	17.62	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		689.00000	776,000	17.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		423.00000	347,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		65.00000	87,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,360.00000	1,262,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,358.00000	2,260,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,358.00000	3,260,000	23.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,692.00000	8,790,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,692.00000	6,790,000	37.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	30.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,692.00000	4,790,000	30.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		1.00000	1,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,693.00000	2,791,000	25.49	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	7.90	Call		42.00000	33,000	17.88	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		734.00000	823,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		385.00000	312,000	14.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		77.00000	102,000	14.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,310.00000	1,212,000	17.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,308.00000	2,210,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,308.00000	3,210,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,092.00000	9,190,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,092.00000	7,190,000	38.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	32.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,092.00000	5,190,000	32.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	0,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,093.00000	3,190,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		155.00000	121,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		247.00000	311,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		915.00000	820,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		7.00000	10,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,909.00000	1,810,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,908.00000	2,810,000	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	4.30	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,142.00000	9,240,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,142.00000	7,240,000	38.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	32.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,142.00000	5,240,000	32.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	0,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,143.00000	3,240,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		18.00000	14,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,160.00000	1,254,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		138.00000	108,000	15.06	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		280.00000	348,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		867.00000	773,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	13,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,859.00000	1,761,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,858.00000	2,760,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,842.00000	7,940,000	39.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	35.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,842.00000	5,940,000	35.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	27.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,842.00000	3,940,000	27.57	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	9.05	Call		7.00000	5,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,849.00000	1,945,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,158.00000	4,060,000	33.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	33.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,898.00000	1,995,000	24.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		6.00000	5,000	24.04	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		3.00000	2,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,295.00000	2,392,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		6.00000	4,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,998.00000	2,094,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		3.00000	2,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,345.00000	2,442,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		52.00000	40,000	17.37	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		644.00000	730,000	17.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,700.00000	1,796,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		8.00000	6,000	23.01	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		472.00000	551,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		80.00000	61,000	16.34	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,601.00000	1,697,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		9.00000	7,000	22.50	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		64.00000	49,000	16.85	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		556.00000	639,000	16.85	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,799.00000	1,896,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		7.00000	6,000	23.52	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		431.00000	509,000	16.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		89.00000	69,000	16.08	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		119.00000	103,000	17.85	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		810.00000	894,000	17.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		112.00000	97,000	18.06	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		853.00000	938,000	18.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		127.00000	109,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		768.00000	850,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,260.00000	1,351,000	19.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		69.00000	60,000	19.95	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,196.00000	3,295,000	23.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		5.00000	4,000	23.17	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		287.00000	345,000	14.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		296.00000	254,000	14.90	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,167.00000	1,258,000	19.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		76.00000	67,000	19.53	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		417.00000	484,000	15.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		226.00000	193,000	15.74	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		452.00000	522,000	15.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		211.00000	181,000	15.95	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		489.00000	560,000	16.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		198.00000	169,000	16.16	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		353.00000	312,000	15.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		394.00000	454,000	15.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		335.00000	296,000	15.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		426.00000	488,000	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		372.00000	329,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		363.00000	421,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		805.00000	727,000	14.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		96.00000	119,000	14.32	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>426,900</b>
<b>Total \$ / R</b>										<b>132,823,136.80</b>	<b>18,625</b>	<b>800,016</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.12750	11.19500			7,377,532.50	663	21,542
£ / R	On	14/03/2011	Foreign Exchange Future			11.27500	11.34370			0.00	0	20,351
£ / R	On	13/06/2011	Foreign Exchange Future			11.42040	11.48930			0.00	0	1,502
<b>Total £ / R Future</b>										<b>7,377,532.50</b>	<b>663</b>	<b>43,395</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		88.00000	79,000	15.26	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		793.00000	852,000	15.26	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		751.00000	809,000	15.11	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		96.00000	86,000	15.11	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		271.00000	251,000	14.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		727.00000	776,000	14.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		258.00000	239,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		764.00000	814,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		284.00000	263,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		690.00000	738,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		485.00000	527,000	13.91	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		379.00000	352,000	13.91	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,343.00000	1,401,000	16.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		137.00000	126,000	16.56	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		412.00000	387,000	14.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		773.00000	817,000	14.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		397.00000	373,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		808.00000	853,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		427.00000	402,000	14.52	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		738.00000	782,000	14.52	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>7,377,532.50</b>	<b>663</b>	<b>45,185</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08420	0.08450			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08550	0.08580			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		248.00000	233,000	19.60	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		398.00000	413,000	19.60	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		61.00000	56,000	23.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,211.00000	1,236,000	23.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		888.00000	861,000	18.38	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		38.00000	41,000	18.38	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		419.00000	404,000	20.07	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		539.00000	554,000	20.07	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		180.00000	172,000	22.90	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,300.00000	1,322,000	22.90	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		983.00000	958,000	17.75	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		103.00000	108,000	17.75	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>211</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.53030	9.45920			705,242.20	74	14,547
€ / R	On	14/03/2011	Foreign Exchange Future			9.65780	9.58600			386,312.00	40	12,184
€ / R	On	13/06/2011	Foreign Exchange Future			9.78300	9.71040			0.00	0	5,820
<b>Total € / R Future</b>										<b>1,091,554.20</b>	<b>114</b>	<b>32,551</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,741.00000	10,670,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,741.00000	8,670,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,741.00000	6,670,000	31.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,741.00000	4,670,000	25.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	2,000	20.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,743.00000	2,672,000	20.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		11.00000	11,000	18.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,752.00000	1,681,000	18.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		53.00000	61,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		794.00000	731,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		375.00000	428,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		116.00000	98,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,264.00000	1,334,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		5.00000	4,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		3.00000	3,000	20.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,594.00000	2,523,000	20.65	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	20.25	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,791.00000	10,720,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,791.00000	8,720,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,791.00000	6,720,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,791.00000	4,720,000	25.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	2,000	21.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,793.00000	2,722,000	21.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		10.00000	11,000	18.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,801.00000	1,731,000	18.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		49.00000	56,000	15.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		840.00000	776,000	15.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		341.00000	392,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		132.00000	112,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,214.00000	1,285,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		5.00000	5,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,491.00000	11,420,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,491.00000	9,420,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,491.00000	7,420,000	32.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.92	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		5,491.00000	5,420,000	27.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,492.00000	3,421,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	3,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,494.00000	2,423,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		15.00000	17,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,506.00000	1,437,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		85.00000	99,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		576.00000	519,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		564.00000	625,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		55.00000	45,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,391.00000	11,320,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,391.00000	9,320,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,391.00000	7,320,000	32.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,391.00000	5,320,000	27.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,392.00000	3,321,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		4.00000	4,000	20.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,395.00000	2,324,000	20.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		18.00000	20,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,409.00000	1,340,000	17.17	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	9.85	Call		104.00000	120,000	13.55	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		495.00000	440,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		649.00000	711,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		40.00000	31,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,541.00000	10,470,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,541.00000	8,470,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,541.00000	6,470,000	30.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,541.00000	4,470,000	24.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		3.00000	3,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,544.00000	2,473,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		14.00000	15,000	17.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,555.00000	1,485,000	17.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		78.00000	90,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		619.00000	560,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		524.00000	583,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		65.00000	53,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,462.00000	1,533,000	16.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		3.00000	3,000	16.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,641.00000	10,570,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.29	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		8,641.00000	8,570,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,641.00000	6,570,000	31.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,641.00000	4,570,000	25.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		2.00000	3,000	20.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,643.00000	2,573,000	20.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		12.00000	13,000	18.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,653.00000	1,583,000	18.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		64.00000	74,000	14.46	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		705.00000	644,000	14.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		446.00000	503,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		87.00000	73,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,363.00000	1,433,000	15.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		4.00000	3,000	15.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,941.00000	10,870,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,941.00000	8,870,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,941.00000	6,870,000	31.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,941.00000	4,870,000	26.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	2,000	21.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,942.00000	2,872,000	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	11.40	Call		8.00000	9,000	19.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,949.00000	1,879,000	19.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		37.00000	42,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		978.00000	912,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		251.00000	296,000	12.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		192.00000	166,000	12.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,067.00000	1,137,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		8.00000	7,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,091.00000	11,020,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,091.00000	9,020,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,091.00000	7,020,000	32.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,091.00000	5,020,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,092.00000	3,021,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		7.00000	7,000	19.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,098.00000	2,027,000	19.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		29.00000	32,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,120.00000	1,052,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		185.00000	215,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		276.00000	235,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		922.00000	990,000	13.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		13.00000	10,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,391.00000	10,320,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,391.00000	8,320,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,391.00000	6,320,000	30.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,391.00000	4,320,000	24.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,611.00000	1,682,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		2.00000	2,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,441.00000	10,370,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,441.00000	8,370,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,441.00000	6,370,000	30.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,441.00000	4,370,000	24.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		3.00000	4,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,444.00000	2,374,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		17.00000	18,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,458.00000	1,388,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		94.00000	109,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		535.00000	479,000	13.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		606.00000	668,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		47.00000	38,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,561.00000	1,632,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		2.00000	2,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,491.00000	10,420,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,491.00000	8,420,000	34.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,491.00000	6,420,000	30.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,491.00000	4,420,000	24.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,512.00000	1,583,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		3.00000	3,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		886.00000	821,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		45.00000	51,000	15.18	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		168.00000	196,000	12.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		309.00000	266,000	12.65	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		309.00000	359,000	12.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		150.00000	129,000	12.64	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		263.00000	290,000	13.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		477.00000	432,000	13.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		248.00000	273,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		512.00000	465,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		279.00000	307,000	13.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		443.00000	399,000	13.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		296.00000	264,000	12.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		382.00000	422,000	12.83	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		949.00000	891,000	15.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		135.00000	149,000	15.24	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,036.00000	976,000	15.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		122.00000	134,000	15.55	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		398.00000	426,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		488.00000	443,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		380.00000	407,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		520.00000	474,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		416.00000	449,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		456.00000	416,000	13.05	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>1,091,554.20</b>	<b>114</b>	<b>65,485</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.73790	6.76300			121,282.20	18	14,807
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75200	6.77740			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.76280	6.78920			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>121,282.20</b>	<b>18</b>	<b>15,438</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		87.00000	78,000	11.21	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		224.00000	240,000	11.21	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		260.00000	277,000	11.38	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		73.00000	65,000	11.38	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		258.00000	243,000	11.67	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		181.00000	191,000	11.67	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		231.00000	217,000	11.66	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		204.00000	215,000	11.66	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		287.00000	270,000	11.67	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		160.00000	168,000	11.67	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		352.00000	334,000	12.06	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		213.00000	221,000	12.06	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		325.00000	308,000	12.07	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		236.00000	245,000	12.07	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		382.00000	362,000	12.06	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		193.00000	199,000	12.06	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>121,282.20</b>	<b>18</b>	<b>15,638</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.90220	6.98350			0.00	0	841
CAD/ R On 14/03/2011 Foreign Exchange Future			6.98150	7.06380			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		19.00000	16,000	15.38	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		736.00000	814,000	15.38	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		16.00000	13,000	15.57	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		783.00000	861,000	15.57	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		22.00000	18,000	15.18	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		689.00000	766,000	15.18	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		209.00000	174,000	10.71	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		195.00000	243,000	10.71	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		188.00000	156,000	10.85		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		224.00000	275,000	10.85		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		237.00000	194,000	10.57		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		173.00000	213,000	10.57		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			7.22180	7.18460				0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.32920	7.29210				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	296,000	14.74		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		139.00000	124,000	14.74		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		244.00000	265,000	14.62		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		159.00000	143,000	14.62		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		306.00000	330,000	14.85		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		121.00000	108,000	14.85		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		316.00000	333,000	14.59		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		274.00000	254,000	14.59		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		293.00000	309,000	14.63		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		301.00000	280,000	14.63		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		341.00000	360,000	14.56		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		249.00000	231,000	14.56		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>141,413,505.70</b>	<b>19,420</b>	<b>465,552</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>461,824</b>
<b>Grand Total:</b>							<b>141,413,505.70</b>	<b>19,420</b>	<b>927,376</b>