



# Currency Derivatives Daily MTM Report

Daily summary for: 23/09/2010

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			7.14620	7.11010			36,216,941.60	5,068	323,142
\$ / R	On	14/03/2011	Foreign Exchange Future			7.24580	7.20920			775,300.60	107	36,222
\$ / R	On	13/06/2011	Foreign Exchange Future			7.34550	7.30760			2,174,268.00	296	13,655
<b>Total \$ / R Future</b>										<b>39,166,510.20</b>	<b>5,471</b>	<b>373,019</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,840.00000	8,804,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,840.00000	6,804,000	37.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	31.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,840.00000	4,804,000	31.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		1.00000	1,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,841.00000	2,805,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		29.00000	32,000	18.03	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		869.00000	836,000	18.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		278.00000	304,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		118.00000	108,000	14.38	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		1,163.00000	1,198,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	2,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,160.00000	2,196,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,160.00000	3,196,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		10.00000	11,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,450.00000	1,415,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,890.00000	8,854,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,890.00000	6,854,000	37.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	31.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,890.00000	4,854,000	31.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	25.63	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,891.00000	2,855,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		247.00000	272,000	14.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		137.00000	126,000	14.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,113.00000	1,149,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,110.00000	2,146,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,110.00000	3,146,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,940.00000	8,904,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,940.00000	6,904,000	37.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	31.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,940.00000	4,904,000	31.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		1.00000	1,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,941.00000	2,905,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		24.00000	26,000	18.53	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		964.00000	930,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		217.00000	241,000	14.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		157.00000	145,000	14.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,063.00000	1,099,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,060.00000	2,096,000	23.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,060.00000	3,096,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,990.00000	8,954,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,990.00000	6,954,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	31.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,990.00000	4,954,000	31.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,991.00000	2,955,000	25.81	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	8.10	Call		22.00000	24,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,012.00000	978,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		190.00000	213,000	14.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		180.00000	167,000	14.12	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,014.00000	1,050,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,010.00000	2,046,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,010.00000	3,046,000	26.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	26.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		27.00000	29,000	18.28	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		917.00000	883,000	18.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,040.00000	9,004,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,040.00000	7,004,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	31.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,040.00000	5,004,000	31.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,041.00000	3,005,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		20.00000	22,000	19.03	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,060.00000	1,026,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		170.00000	187,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		210.00000	191,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		965.00000	1,000,000	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		5.00000	4,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,960.00000	1,996,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,960.00000	2,996,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,090.00000	9,054,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,090.00000	7,054,000	38.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	32.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,090.00000	5,054,000	32.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,091.00000	3,055,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		18.00000	20,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,108.00000	1,074,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		152.00000	167,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		242.00000	221,000	14.28	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		916.00000	951,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	5,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,910.00000	1,946,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,910.00000	2,946,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,140.00000	9,104,000	39.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,140.00000	7,104,000	38.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	32.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,140.00000	5,104,000	32.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	1,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,140.00000	3,105,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		17.00000	18,000	19.53	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,157.00000	1,122,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		135.00000	149,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		275.00000	253,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		868.00000	903,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	7,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,860.00000	1,897,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,860.00000	2,896,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,340.00000	9,304,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,340.00000	7,304,000	38.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	33.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,340.00000	5,304,000	33.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,340.00000	3,304,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		12.00000	13,000	20.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,352.00000	1,317,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		86.00000	95,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		426.00000	399,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		680.00000	713,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		20.00000	17,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,661.00000	1,697,000	20.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,660.00000	2,696,000	25.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,290.00000	9,254,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,290.00000	7,254,000	38.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	32.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,290.00000	5,254,000	32.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	26.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,290.00000	3,254,000	26.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		13.00000	14,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,303.00000	1,268,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		96.00000	106,000	15.28	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		386.00000	360,000	15.28	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		726.00000	760,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		16.00000	14,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,711.00000	1,747,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	21.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,710.00000	2,746,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		10.00000	10,000	21.28	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,500.00000	1,464,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,390.00000	9,354,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,390.00000	7,354,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	33.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,390.00000	5,354,000	33.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,390.00000	3,354,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		11.00000	12,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,401.00000	1,366,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		77.00000	85,000	15.78	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		467.00000	439,000	15.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		634.00000	667,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		24.00000	21,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,611.00000	1,647,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,610.00000	2,646,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		15.00000	16,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,205.00000	1,170,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.87	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,740.00000	8,704,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,740.00000	6,704,000	37.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,740.00000	4,704,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		1.00000	1,000	25.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,741.00000	2,705,000	25.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		36.00000	39,000	17.53	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		776.00000	743,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		347.00000	375,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		87.00000	79,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,262.00000	1,298,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,260.00000	2,296,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,260.00000	3,296,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,790.00000	8,754,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,790.00000	6,754,000	37.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	30.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,790.00000	4,754,000	30.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		1.00000	1,000	25.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,791.00000	2,755,000	25.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		33.00000	35,000	17.78	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		823.00000	789,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		312.00000	339,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		102.00000	93,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,212.00000	1,248,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,210.00000	2,246,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,210.00000	3,246,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,190.00000	9,154,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,190.00000	7,154,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	32.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,190.00000	5,154,000	32.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,190.00000	3,154,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		121.00000	133,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		311.00000	287,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		820.00000	855,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		10.00000	9,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,810.00000	1,847,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,810.00000	2,846,000	26.42	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	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,240.00000	9,204,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,240.00000	7,204,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	32.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,240.00000	5,204,000	32.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,240.00000	3,204,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		14.00000	15,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,254.00000	1,219,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		108.00000	119,000	15.03	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		348.00000	323,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		773.00000	807,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		13.00000	11,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,761.00000	1,797,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,760.00000	2,796,000	26.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	26.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,940.00000	7,904,000	39.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	35.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,940.00000	5,904,000	35.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	27.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,940.00000	3,904,000	27.59	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		5.00000	5,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,945.00000	1,909,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,060.00000	4,096,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,995.00000	1,959,000	23.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		5.00000	5,000	23.79	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		2.00000	2,000	24.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,392.00000	2,356,000	24.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		4.00000	4,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,094.00000	2,058,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		2.00000	2,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,442.00000	2,406,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		40.00000	44,000	17.28	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		730.00000	698,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,796.00000	1,760,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		6.00000	6,000	22.78	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		551.00000	522,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		61.00000	68,000	16.28	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,697.00000	1,661,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		7.00000	7,000	22.28	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		49.00000	54,000	16.78	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		639.00000	608,000	16.78	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,896.00000	1,860,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		6.00000	6,000	23.28	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		509.00000	480,000	16.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		69.00000	76,000	16.03	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		103.00000	108,000	17.69	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		894.00000	862,000	17.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		97.00000	102,000	17.89	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		938.00000	906,000	17.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		109.00000	115,000	17.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		850.00000	819,000	17.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,351.00000	1,316,000	19.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		60.00000	62,000	19.74	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,295.00000	3,259,000	23.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		4.00000	5,000	23.15	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		345.00000	323,000	14.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		254.00000	269,000	14.82	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,258.00000	1,223,000	19.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		67.00000	69,000	19.33	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		484.00000	459,000	15.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		193.00000	205,000	15.64	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		522.00000	495,000	15.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		181.00000	191,000	15.84	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		560.00000	533,000	16.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		169.00000	179,000	16.05	89,500.00	500	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		312.00000	328,000	15.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		454.00000	433,000	15.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		296.00000	311,000	15.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		488.00000	466,000	15.26	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		329.00000	345,000	14.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		421.00000	400,000	14.90	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		727.00000	755,000	14.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		119.00000	110,000	14.28	0.00	0	0
<b>Total \$ / R Option</b>										<b>89,500.00</b>	<b>500</b>	<b>426,900</b>
<b>Total \$ / R</b>										<b>39,256,010.20</b>	<b>5,971</b>	<b>799,919</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.22570	11.12750			4,602,537.00	410	21,596
£ / R	On	14/03/2011	Foreign Exchange Future			11.37510	11.27500			0.00	0	20,351
£ / R	On	13/06/2011	Foreign Exchange Future			11.52350	11.42040			0.00	0	1,502
<b>Total £ / R Future</b>										<b>4,602,537.00</b>	<b>410</b>	<b>43,449</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		79.00000	96,000	15.11	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		852.00000	770,000	15.11	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		809.00000	727,000	14.96	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		86.00000	103,000	14.96	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		251.00000	284,000	14.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		776.00000	709,000	14.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		239.00000	271,000	14.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		814.00000	746,000	14.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		263.00000	298,000	14.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		738.00000	673,000	14.57	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		527.00000	471,000	13.86	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		352.00000	396,000	13.86	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,401.00000	1,319,000	16.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		126.00000	144,000	16.48	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		387.00000	427,000	14.54	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		817.00000	754,000	14.54	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		373.00000	411,000	14.64	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		853.00000	788,000	14.64	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		402.00000	443,000	14.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		782.00000	720,000	14.45	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>4,602,537.00</b>	<b>410</b>	<b>45,239</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08480	0.08420			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08610	0.08550			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		233.00000	256,000	19.46	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		413.00000	376,000	19.46	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		56.00000	61,000	22.98	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,236.00000	1,181,000	22.98	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		861.00000	915,000	18.50	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		41.00000	35,000	18.50	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		404.00000	429,000	19.94	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		554.00000	519,000	19.94	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		172.00000	182,000	22.72	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,322.00000	1,272,000	22.72	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		958.00000	1,007,000	17.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		108.00000	97,000	17.81	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			9.52260	9.53030			1,304,596.20	137	14,549
€ / R	On	14/03/2011	Foreign Exchange Future			9.65080	9.65780			0.00	0	12,184
€ / R	On	13/06/2011	Foreign Exchange Future			9.77800	9.78300			0.00	0	5,820
<b>Total € / R Future</b>										<b>1,304,596.20</b>	<b>137</b>	<b>32,553</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,670.00000	10,677,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,670.00000	8,677,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,670.00000	6,677,000	31.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,670.00000	4,677,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	3,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,672.00000	2,680,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		11.00000	13,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,681.00000	1,690,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		61.00000	65,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		731.00000	742,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		428.00000	424,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		98.00000	101,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,334.00000	1,327,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		4.00000	4,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		3.00000	3,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,523.00000	2,530,000	21.22	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,720.00000	10,727,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,720.00000	8,727,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,720.00000	6,727,000	31.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,720.00000	4,727,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	2,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,722.00000	2,729,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		11.00000	12,000	19.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,731.00000	1,739,000	19.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		56.00000	59,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		776.00000	786,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		392.00000	389,000	12.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		112.00000	116,000	12.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,285.00000	1,277,000	14.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		5.00000	4,000	14.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,420.00000	11,427,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,420.00000	9,427,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,420.00000	7,427,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,420.00000	5,427,000	28.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,421.00000	3,428,000	22.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	4,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,423.00000	2,431,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		17.00000	19,000	18.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,437.00000	1,446,000	18.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		99.00000	103,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		519.00000	530,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		625.00000	620,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		45.00000	47,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,320.00000	11,327,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,320.00000	9,327,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,320.00000	7,327,000	33.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,320.00000	5,327,000	27.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,321.00000	3,328,000	22.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		4.00000	5,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,324.00000	2,332,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		20.00000	22,000	17.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,340.00000	1,349,000	17.81	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	9.85	Call		120.00000	124,000	14.00	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		440.00000	451,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		711.00000	706,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		31.00000	33,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,470.00000	10,477,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,470.00000	8,477,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,470.00000	6,477,000	31.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,470.00000	4,477,000	25.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		3.00000	4,000	21.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,473.00000	2,481,000	21.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		15.00000	18,000	18.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,485.00000	1,495,000	18.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		90.00000	94,000	14.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		560.00000	571,000	14.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		583.00000	578,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		53.00000	55,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,533.00000	1,525,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		3.00000	2,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,570.00000	10,577,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,570.00000	8,577,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,570.00000	6,577,000	31.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,570.00000	4,577,000	25.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		3.00000	3,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,573.00000	2,580,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		13.00000	15,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,583.00000	1,592,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		74.00000	78,000	14.95	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		644.00000	655,000	14.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		503.00000	499,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		73.00000	76,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,433.00000	1,426,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		3.00000	3,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,870.00000	10,877,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,870.00000	8,877,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,870.00000	6,877,000	32.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,870.00000	4,877,000	26.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		2.00000	2,000	21.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,872.00000	2,879,000	21.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		9.00000	10,000	19.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,879.00000	1,887,000	19.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		42.00000	46,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		912.00000	923,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		296.00000	293,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		166.00000	170,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,137.00000	1,129,000	14.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		7.00000	6,000	14.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,020.00000	11,027,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,020.00000	9,027,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,020.00000	7,027,000	32.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,020.00000	5,027,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	22.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,021.00000	3,028,000	22.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		7.00000	8,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,027.00000	2,035,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		32.00000	35,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,052.00000	1,062,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		215.00000	217,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		235.00000	244,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		990.00000	983,000	13.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		10.00000	10,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,320.00000	10,327,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,320.00000	8,327,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,320.00000	6,327,000	30.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,320.00000	4,327,000	24.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,682.00000	1,675,000	17.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		2.00000	2,000	17.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,370.00000	10,377,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,370.00000	8,377,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,370.00000	6,377,000	30.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,370.00000	4,377,000	24.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		4.00000	4,000	20.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,374.00000	2,381,000	20.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		18.00000	20,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,388.00000	1,397,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		109.00000	113,000	14.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		479.00000	490,000	14.19	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		668.00000	663,000	13.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		38.00000	40,000	13.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,632.00000	1,625,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		2.00000	2,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,420.00000	10,427,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,420.00000	8,427,000	34.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,420.00000	6,427,000	31.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,420.00000	4,427,000	25.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,583.00000	1,575,000	16.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		3.00000	2,000	16.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		821.00000	831,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		51.00000	54,000	15.71	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		196.00000	198,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		266.00000	275,000	13.04	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		359.00000	356,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		129.00000	133,000	12.84	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		290.00000	294,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		432.00000	443,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		273.00000	277,000	13.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		465.00000	476,000	13.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		307.00000	311,000	13.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		399.00000	410,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		264.00000	274,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		422.00000	425,000	13.15	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		891.00000	901,000	15.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		149.00000	152,000	15.52	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		976.00000	986,000	15.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		134.00000	137,000	15.83	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		426.00000	430,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		443.00000	452,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		407.00000	411,000	13.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		474.00000	483,000	13.43	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		449.00000	450,000	13.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		416.00000	422,000	13.18	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>32,934</b>
<b>Total € / R</b>										<b>1,304,596.20</b>	<b>137</b>	<b>65,487</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.73510	6.73790			0.00	0	14,807
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.74970	6.75200			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.76220	6.76280			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>15,438</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		78.00000	76,000	11.25	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		240.00000	241,000	11.25	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		277.00000	279,000	11.43	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		65.00000	64,000	11.43	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		243.00000	241,000	11.70	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		191.00000	191,000	11.70	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		217.00000	216,000	11.70	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		215.00000	216,000	11.70	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		270.00000	268,000	11.70	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		168.00000	168,000	11.70	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		334.00000	334,000	12.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		221.00000	222,000	12.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		308.00000	308,000	12.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		245.00000	246,000	12.08	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		362.00000	362,000	12.07	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		199.00000	200,000	12.07	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>15,638</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.89410	6.90220			68,941.00	10	831
CAD/ R On 14/03/2011 Foreign Exchange Future			6.97370	6.98150			0.00	0	0
<b>Total CAD/ R Future</b>							<b>68,941.00</b>	<b>10</b>	<b>831</b>
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		16.00000	14,000	15.20	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		814.00000	820,000	15.20	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		13.00000	12,000	15.40	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		861.00000	868,000	15.40	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		18.00000	16,000	15.00	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		766.00000	772,000	15.00	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		174.00000	170,000	10.72	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		243.00000	246,000	10.72	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		156.00000	152,000	10.86	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		275.00000	278,000	10.86	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		194.00000	190,000	10.58	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		213.00000	216,000	10.58	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>68,941.00</b>	<b>10</b>	<b>831</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.26200	7.22180			0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Future			7.37060	7.32920			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		296.00000	324,000	14.92	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		124.00000	112,000	14.92	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		265.00000	291,000	14.82	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		143.00000	129,000	14.82	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		330.00000	359,000	15.01	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		108.00000	97,000	15.01	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		333.00000	357,000	14.61	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		254.00000	236,000	14.61	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		309.00000	331,000	14.66	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		280.00000	260,000	14.66	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		360.00000	384,000	14.57	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		231.00000	213,000	14.57	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>45,142,584.40</b>	<b>6,028</b>	<b>465,501</b>
<b>Total Options</b>							<b>89,500.00</b>	<b>500</b>	<b>461,824</b>
<b>Grand Total:</b>							<b>45,232,084.40</b>	<b>6,528</b>	<b>927,325</b>