



# Currency Derivatives Daily MTM Report

Daily summary for: 27/09/2010

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010			7.09350	7.14620			35,510,061.00	5,006	326,866
\$ / R	On	14/03/2011			7.19230	7.24580			1,251,460.20	174	36,384
\$ / R	On	13/06/2011			7.29000	7.34550			911,250.00	125	13,655
<b>Total \$ / R Future</b>									<b>37,672,771.20</b>	<b>5,305</b>	<b>376,905</b>
\$ / R	On	13/12/2010	15.95	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	15.95	Put		8,804.00000	8,857,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	13.95	Call		0.00000	0,000	38.15	0.00	0	0
\$ / R	On	13/12/2010	13.95	Put		6,804.00000	6,857,000	38.15	0.00	0	0
\$ / R	On	13/12/2010	11.95	Call		0.00000	0,000	31.97	0.00	0	0
\$ / R	On	13/12/2010	11.95	Put		4,804.00000	4,857,000	31.97	0.00	0	0
\$ / R	On	13/12/2010	9.95	Call		1.00000	1,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	9.95	Put		2,805.00000	2,858,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	7.95	Call		32.00000	23,000	17.90	0.00	0	1,000
\$ / R	On	13/12/2010	7.95	Put		836.00000	880,000	17.90	0.00	0	0
\$ / R	On	13/12/2010	6.95	Call		304.00000	262,000	14.13	0.00	0	0
\$ / R	On	13/12/2010	6.95	Put		108.00000	119,000	14.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,198.00000	1,146,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	3,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,196.00000	2,144,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,196.00000	3,144,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		11.00000	7,000	20.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,415.00000	1,464,000	20.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,854.00000	8,907,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,854.00000	6,907,000	38.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	32.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,854.00000	4,907,000	32.18	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		2,855.00000	2,908,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		272.00000	232,000	14.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		126.00000	139,000	14.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,149.00000	1,096,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,146.00000	2,094,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,146.00000	3,094,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,904.00000	8,957,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,904.00000	6,957,000	38.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,904.00000	4,957,000	32.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		1.00000	0,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,905.00000	2,957,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		26.00000	19,000	18.38	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		930.00000	976,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		241.00000	203,000	13.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		145.00000	160,000	13.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,099.00000	1,046,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,096.00000	2,044,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,096.00000	3,044,000	26.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	26.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,954.00000	9,007,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,954.00000	7,007,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	32.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,954.00000	5,007,000	32.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	0,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,955.00000	3,007,000	25.92	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	8.10	Call		24.00000	17,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		978.00000	1,024,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		213.00000	176,000	13.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		167.00000	183,000	13.80	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,050.00000	997,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,046.00000	1,994,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,046.00000	2,994,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		29.00000	21,000	18.14	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		883.00000	928,000	18.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,004.00000	9,057,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,004.00000	7,057,000	38.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	32.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,004.00000	5,057,000	32.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	0,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,005.00000	3,057,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		22.00000	15,000	18.87	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,026.00000	1,072,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		187.00000	156,000	14.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		191.00000	213,000	14.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,000.00000	948,000	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	5,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,996.00000	1,944,000	22.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	22.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,996.00000	2,944,000	26.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	26.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,054.00000	9,107,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,054.00000	7,107,000	38.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	33.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,054.00000	5,107,000	33.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	0,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,055.00000	3,107,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		20.00000	14,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,074.00000	1,121,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		167.00000	139,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		221.00000	246,000	14.28	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		951.00000	899,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	6,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,946.00000	1,894,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,946.00000	2,894,000	26.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	26.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,104.00000	9,157,000	39.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,104.00000	7,157,000	38.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	33.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,104.00000	5,157,000	33.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	0,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,105.00000	3,157,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		18.00000	12,000	19.35	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,122.00000	1,169,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		149.00000	123,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		253.00000	280,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		903.00000	851,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		7.00000	8,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,897.00000	1,844,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,896.00000	2,844,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,304.00000	9,357,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,304.00000	7,357,000	38.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	34.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,304.00000	5,357,000	34.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,304.00000	3,357,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		13.00000	9,000	20.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,317.00000	1,366,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		95.00000	75,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		399.00000	432,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		713.00000	662,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		17.00000	19,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,697.00000	1,644,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,696.00000	2,644,000	25.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	25.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,254.00000	9,307,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,254.00000	7,307,000	38.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	33.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,254.00000	5,307,000	33.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,254.00000	3,307,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		14.00000	9,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,268.00000	1,316,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		106.00000	85,000	15.25	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		360.00000	392,000	15.25	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		760.00000	709,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		14.00000	16,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,747.00000	1,694,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	21.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,746.00000	2,694,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		10.00000	7,000	21.04	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,464.00000	1,514,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,354.00000	9,407,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	39.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,354.00000	7,407,000	39.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	34.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,354.00000	5,407,000	34.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,354.00000	3,407,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		12.00000	8,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,366.00000	1,415,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		85.00000	67,000	15.73	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		439.00000	474,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		667.00000	617,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		21.00000	24,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,647.00000	1,594,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,646.00000	2,594,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		16.00000	11,000	19.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,170.00000	1,218,000	19.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.98	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,704.00000	8,757,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,704.00000	6,757,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,704.00000	4,757,000	31.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		1.00000	1,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,705.00000	2,758,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		39.00000	29,000	17.42	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		743.00000	786,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		375.00000	330,000	14.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		79.00000	87,000	14.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,298.00000	1,245,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,296.00000	2,244,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,296.00000	3,244,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,754.00000	8,807,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,754.00000	6,807,000	38.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	31.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,754.00000	4,807,000	31.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		1.00000	1,000	25.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,755.00000	2,808,000	25.43	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		35.00000	26,000	17.66	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		789.00000	833,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		339.00000	295,000	14.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		93.00000	102,000	14.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,248.00000	1,195,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,246.00000	2,194,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,246.00000	3,194,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,154.00000	9,207,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,154.00000	7,207,000	38.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	33.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,154.00000	5,207,000	33.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,154.00000	3,207,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		133.00000	109,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		287.00000	316,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		855.00000	803,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		9.00000	10,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,847.00000	1,794,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,846.00000	2,794,000	26.23	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	1,000	26.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,204.00000	9,257,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,204.00000	7,257,000	38.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	33.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,204.00000	5,257,000	33.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,204.00000	3,257,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		15.00000	10,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,219.00000	1,267,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		119.00000	96,000	15.01	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		323.00000	353,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		807.00000	756,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		11.00000	13,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,797.00000	1,744,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,796.00000	2,744,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,904.00000	7,957,000	39.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,904.00000	5,957,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,904.00000	3,957,000	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	9.05	Call		5.00000	3,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,909.00000	1,960,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,096.00000	4,044,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,959.00000	2,010,000	23.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		5.00000	3,000	23.45	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		2.00000	1,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,356.00000	2,408,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		4.00000	2,000	23.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,058.00000	2,109,000	23.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		2.00000	1,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,406.00000	2,458,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		44.00000	33,000	17.18	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		698.00000	740,000	17.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,760.00000	1,811,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		6.00000	4,000	22.49	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		522.00000	559,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		68.00000	52,000	16.21	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,661.00000	1,712,000	22.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		7.00000	5,000	22.00	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		54.00000	41,000	16.70	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		608.00000	648,000	16.70	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,860.00000	1,910,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		6.00000	3,000	22.97	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		480.00000	516,000	15.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		76.00000	59,000	15.97	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		108.00000	94,000	17.75	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		862.00000	902,000	17.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		102.00000	89,000	17.96	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		906.00000	947,000	17.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		115.00000	100,000	17.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		819.00000	858,000	17.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,316.00000	1,362,000	19.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		62.00000	54,000	19.87	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,259.00000	3,312,000	23.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		5.00000	4,000	23.21	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		323.00000	347,000	14.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		269.00000	239,000	14.79	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,223.00000	1,268,000	19.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		69.00000	60,000	19.44	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		459.00000	489,000	15.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		205.00000	181,000	15.64	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		495.00000	527,000	15.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		191.00000	169,000	15.85	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		533.00000	566,000	16.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		179.00000	158,000	16.06	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		328.00000	300,000	15.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		433.00000	460,000	15.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		311.00000	284,000	15.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		466.00000	494,000	15.31	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		345.00000	316,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		400.00000	426,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		755.00000	708,000	14.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		110.00000	118,000	14.20	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>37,672,771.20</b>	<b>5,305</b>	<b>803,805</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.22850	11.22570			550,196.50	49	21,645
£ / R	On	14/03/2011	Foreign Exchange Future			11.37750	11.37510			56,887.50	5	20,356
£ / R	On	13/06/2011	Foreign Exchange Future			11.52390	11.52350			0.00	0	1,502
<b>Total £ / R Future</b>										<b>607,084.00</b>	<b>54</b>	<b>43,503</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		96.00000	92,000	15.21	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		770.00000	764,000	15.21	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		727.00000	722,000	15.06	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		103.00000	100,000	15.06	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		284.00000	281,000	14.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		709.00000	704,000	14.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		271.00000	268,000	14.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		746.00000	741,000	14.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		298.00000	294,000	14.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		673.00000	667,000	14.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		471.00000	466,000	13.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		396.00000	393,000	13.87	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,319.00000	1,314,000	16.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		144.00000	141,000	16.53	0.00	0	870

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		427.00000	424,000	14.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		754.00000	750,000	14.58	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		411.00000	408,000	14.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		788.00000	784,000	14.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		443.00000	440,000	14.48	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		720.00000	716,000	14.48	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>607,084.00</b>	<b>54</b>	<b>45,293</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08480			5,901.00	70	141
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08560	0.08610			0.00	0	0
<b>Total ¥ / R Future</b>										<b>5,901.00</b>	<b>70</b>	<b>141</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		256.00000	230,000	19.71	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		376.00000	400,000	19.71	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		61.00000	52,000	23.27	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,181.00000	1,222,000	23.27	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		915.00000	867,000	18.54	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		35.00000	37,000	18.54	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		429.00000	403,000	20.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		519.00000	543,000	20.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		182.00000	169,000	22.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,272.00000	1,309,000	22.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,007.00000	963,000	17.82	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		97.00000	103,000	17.82	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>5,901.00</b>	<b>70</b>	<b>141</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.55720	9.52260			2,188,598.80	229	14,648
€ / R	On	14/03/2011	Foreign Exchange Future			9.68540	9.65080			0.00	0	12,184
€ / R	On	13/06/2011	Foreign Exchange Future			9.81090	9.77800			0.00	0	5,820
<b>Total € / R Future</b>										<b>2,188,598.80</b>	<b>229</b>	<b>32,652</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,677.00000	10,643,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,677.00000	8,643,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,677.00000	6,643,000	31.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,677.00000	4,643,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		3.00000	1,000	20.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,680.00000	2,644,000	20.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		13.00000	8,000	17.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,690.00000	1,651,000	17.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		65.00000	57,000	14.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		742.00000	700,000	14.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		424.00000	443,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		101.00000	86,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,327.00000	1,360,000	15.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		4.00000	3,000	15.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		3.00000	2,000	19.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,530.00000	2,495,000	19.95	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,727.00000	10,693,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,727.00000	8,693,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,727.00000	6,693,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,727.00000	4,693,000	26.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	1,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,729.00000	2,694,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		12.00000	7,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,739.00000	1,700,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		59.00000	51,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		786.00000	744,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		389.00000	407,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		116.00000	100,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,277.00000	1,311,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		4.00000	4,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,427.00000	11,393,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,427.00000	9,393,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,427.00000	7,393,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.62	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		5,427.00000	5,393,000	28.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	0,000	22.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,428.00000	3,393,000	22.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		4.00000	2,000	19.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,431.00000	2,395,000	19.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		19.00000	12,000	16.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,446.00000	1,405,000	16.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		103.00000	97,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		530.00000	490,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		620.00000	645,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		47.00000	38,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,327.00000	11,293,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,327.00000	9,293,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,327.00000	7,293,000	32.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,327.00000	5,293,000	28.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	21.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,328.00000	3,294,000	21.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		5.00000	3,000	19.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,332.00000	2,296,000	19.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		22.00000	15,000	16.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,349.00000	1,308,000	16.52	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		124.00000	120,000	13.42	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		451.00000	413,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		706.00000	734,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		33.00000	27,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,477.00000	10,443,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,477.00000	8,443,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,477.00000	6,443,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,477.00000	4,443,000	25.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		4.00000	2,000	19.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,481.00000	2,445,000	19.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		18.00000	11,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,495.00000	1,454,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		94.00000	88,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		571.00000	531,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		578.00000	603,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		55.00000	46,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,525.00000	1,559,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	2,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,577.00000	10,543,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.15	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	18.10	Put		8,577.00000	8,543,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,577.00000	6,543,000	31.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,577.00000	4,543,000	25.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		3.00000	2,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,580.00000	2,545,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		15.00000	9,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,592.00000	1,552,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		78.00000	71,000	14.20	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		655.00000	614,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		499.00000	520,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		76.00000	63,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,426.00000	1,460,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		3.00000	3,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,877.00000	10,843,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,877.00000	8,843,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,877.00000	6,843,000	32.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,877.00000	4,843,000	26.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		2.00000	1,000	20.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,879.00000	2,844,000	20.84	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		10.00000	6,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,887.00000	1,849,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		46.00000	38,000	15.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		923.00000	881,000	15.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		293.00000	307,000	12.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		170.00000	150,000	12.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,129.00000	1,163,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		6.00000	6,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,027.00000	10,993,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,027.00000	8,993,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,027.00000	6,993,000	32.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,027.00000	4,993,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,028.00000	2,994,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		8.00000	4,000	18.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,035.00000	1,997,000	18.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		35.00000	28,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,062.00000	1,021,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		217.00000	222,000	12.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		244.00000	215,000	12.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		983.00000	1,015,000	13.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		10.00000	8,000	13.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,327.00000	10,293,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,327.00000	8,293,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,327.00000	6,293,000	31.22	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		4,327.00000	4,293,000	24.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,675.00000	1,709,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		2.00000	2,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,377.00000	10,343,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,377.00000	8,343,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,377.00000	6,343,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,377.00000	4,343,000	24.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		4.00000	2,000	19.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,381.00000	2,345,000	19.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		20.00000	14,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,397.00000	1,357,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		113.00000	108,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		490.00000	451,000	13.58	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		663.00000	689,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		40.00000	32,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,625.00000	1,659,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		2.00000	2,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,427.00000	10,393,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,427.00000	8,393,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,427.00000	6,393,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,427.00000	4,393,000	25.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,575.00000	1,609,000	16.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		2.00000	2,000	16.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		831.00000	789,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		54.00000	46,000	14.82	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		198.00000	201,000	12.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		275.00000	244,000	12.65	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		356.00000	372,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		133.00000	115,000	12.72	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		294.00000	297,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		443.00000	412,000	13.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		277.00000	280,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		476.00000	445,000	13.49	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		311.00000	315,000	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		410.00000	380,000	13.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		274.00000	252,000	12.95	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		425.00000	437,000	12.95	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		901.00000	866,000	15.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		152.00000	151,000	15.24	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		986.00000	951,000	15.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		137.00000	136,000	15.55	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		430.00000	436,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		452.00000	425,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		411.00000	417,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		483.00000	456,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		450.00000	460,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		422.00000	399,000	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>2,188,598.80</b>	<b>229</b>	<b>65,586</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.75800	6.73510			1,013,700.00	150	14,957
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77220	6.74970			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78250	6.76220			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>1,013,700.00</b>	<b>150</b>	<b>15,588</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		76.00000	77,000	10.94	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		241.00000	219,000	10.94	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		279.00000	257,000	11.18	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		64.00000	65,000	11.18	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		241.00000	241,000	11.11	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	169,000	11.11	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		216.00000	214,000	11.08	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		216.00000	192,000	11.08	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		268.00000	269,000	11.15	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		168.00000	147,000	11.15	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		334.00000	327,000	11.32	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		222.00000	195,000	11.32	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		308.00000	299,000	11.31	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		246.00000	217,000	11.31	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		362.00000	356,000	11.34	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		200.00000	174,000	11.34	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>1,013,700.00</b>	<b>150</b>	<b>15,788</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.89920	6.89410			0.00	0	831
CAD/ R On 14/03/2011 Foreign Exchange Future			6.97860	6.97370			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>831</b>
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		14.00000	11,000	14.74	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		820.00000	812,000	14.74	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		12.00000	9,000	14.94	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		868.00000	860,000	14.94	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		16.00000	13,000	14.53	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		772.00000	764,000	14.53	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		170.00000	167,000	10.59	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		246.00000	238,000	10.59	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		152.00000	150,000	10.74	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		278.00000	271,000	10.74	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		190.00000	187,000	10.45	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		216.00000	208,000	10.45	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>831</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.21630	7.26200			1,082,445.00	150	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.32380	7.37060			0.00	0	0
<b>Total CHF / R Future</b>							<b>1,082,445.00</b>	<b>150</b>	<b>150</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		324.00000	291,000	15.09	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		112.00000	125,000	15.09	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		291.00000	260,000	14.98	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		129.00000	144,000	14.98	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		359.00000	325,000	15.19	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		97.00000	109,000	15.19	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		357.00000	333,000	14.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		236.00000	259,000	14.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		331.00000	309,000	15.02	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		260.00000	285,000	15.02	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		384.00000	359,000	14.89	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		213.00000	235,000	14.89	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>1,082,445.00</b>	<b>150</b>	<b>150</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>42,570,500.00</b>	<b>5,958</b>	<b>469,770</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>461,824</b>
<b>Grand Total:</b>							<b>42,570,500.00</b>	<b>5,958</b>	<b>931,594</b>