



Currency Derivatives Daily MTM Report

Daily summary for: 29/09/2010

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			7.05220	7.07570			100,430,380.20	14,241	315,127
\$ / R	On	14/03/2011	Foreign Exchange Future			7.14980	7.17420			3,567,750.20	499	36,463
\$ / R	On	13/06/2011	Foreign Exchange Future			7.24650	7.27190			3,050,776.50	421	13,955
Total \$ / R Future										107,048,906.90	15,161	365,545
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,874.00000	8,898,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,874.00000	6,898,000	37.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	32.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,874.00000	4,898,000	32.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		1.00000	0,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,875.00000	2,898,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		22.00000	15,000	16.94	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		896.00000	913,000	16.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		247.00000	232,000	13.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		121.00000	130,000	13.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,128.00000	1,105,000	16.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	3,000	16.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,126.00000	2,102,000	23.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,126.00000	3,102,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		7.00000	3,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,481.00000	1,501,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,924.00000	8,948,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,924.00000	6,948,000	38.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	32.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,924.00000	4,948,000	32.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	24.69	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,924.00000	2,948,000	24.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		217.00000	203,000	13.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		141.00000	151,000	13.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,078.00000	1,055,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,076.00000	2,052,000	23.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,076.00000	3,052,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.53	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	16.05	Put		8,974.00000	8,998,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,974.00000	6,998,000	38.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,974.00000	4,998,000	32.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,974.00000	2,998,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		18.00000	11,000	17.30	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		992.00000	1,009,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		188.00000	175,000	13.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		162.00000	173,000	13.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,029.00000	1,005,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,026.00000	2,002,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,026.00000	3,002,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,024.00000	9,048,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,024.00000	7,048,000	38.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	32.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,024.00000	5,048,000	32.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,024.00000	3,048,000	25.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		16.00000	10,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,040.00000	1,058,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		167.00000	154,000	13.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		191.00000	202,000	13.86	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		980.00000	956,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,976.00000	1,952,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,976.00000	2,952,000	21.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	21.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		20.00000	13,000	17.12	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		944.00000	961,000	17.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,074.00000	9,098,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,074.00000	7,098,000	38.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	33.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,074.00000	5,098,000	33.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,074.00000	3,098,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		15.00000	9,000	17.67	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,089.00000	1,107,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		148.00000	136,000	14.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		222.00000	234,000	14.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		931.00000	908,000	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	6.15	Put		5.00000	6,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,926.00000	1,902,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,926.00000	2,902,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,124.00000	9,148,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,124.00000	7,148,000	38.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,124.00000	5,148,000	33.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,124.00000	3,148,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		13.00000	7,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,137.00000	1,155,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		131.00000	119,000	14.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		255.00000	267,000	14.22	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		882.00000	859,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	7,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,876.00000	1,852,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,876.00000	2,852,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,174.00000	9,198,000	39.53	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	14.25	Call		0.00000	0,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,174.00000	7,198,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	33.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,174.00000	5,198,000	33.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,174.00000	3,198,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		12.00000	7,000	18.03	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,186.00000	1,205,000	18.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		116.00000	104,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		290.00000	302,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		834.00000	811,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	9,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,826.00000	1,802,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,826.00000	2,802,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,374.00000	9,398,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,374.00000	7,398,000	38.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	34.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,374.00000	5,398,000	34.33	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		3,374.00000	3,398,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		8.00000	4,000	18.75	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		1,382.00000	1,402,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		71.00000	60,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		445.00000	458,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		646.00000	624,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		20.00000	22,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,626.00000	1,603,000	20.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	20.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,626.00000	2,602,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,324.00000	9,348,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,324.00000	7,348,000	38.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	34.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,324.00000	5,348,000	34.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,324.00000	3,348,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		9.00000	4,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,333.00000	1,352,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		80.00000	69,000	14.95	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		404.00000	417,000	14.95	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		692.00000	669,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		16.00000	17,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,676.00000	1,653,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	20.90	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		2,676.00000	2,652,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		6.00000	3,000	19.30	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,530.00000	1,551,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,424.00000	9,448,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,424.00000	7,448,000	38.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	34.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,424.00000	5,448,000	34.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,424.00000	3,448,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		8.00000	3,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,432.00000	1,451,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		63.00000	52,000	15.31	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		487.00000	500,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		601.00000	579,000	15.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		25.00000	27,000	15.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,576.00000	1,553,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,576.00000	2,552,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		11.00000	6,000	18.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,235.00000	1,254,000	18.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.53	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	15.85	Put		8,774.00000	8,798,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,774.00000	6,798,000	37.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,774.00000	4,798,000	31.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		1.00000	0,000	24.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,775.00000	2,798,000	24.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		28.00000	19,000	16.58	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		802.00000	817,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		315.00000	297,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		89.00000	95,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,227.00000	1,204,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	2,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,226.00000	2,202,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,226.00000	3,202,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,824.00000	8,848,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,824.00000	6,848,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,824.00000	4,848,000	32.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		1.00000	0,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,825.00000	2,848,000	24.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		25.00000	17,000	16.76	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		849.00000	865,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		280.00000	264,000	14.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		104.00000	112,000	14.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,178.00000	1,154,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,176.00000	2,152,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,176.00000	3,152,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,224.00000	9,248,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,224.00000	7,248,000	38.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	33.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,224.00000	5,248,000	33.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,224.00000	3,248,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		103.00000	91,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		327.00000	339,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		786.00000	763,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		10.00000	11,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,776.00000	1,753,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,776.00000	2,752,000	21.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,274.00000	9,298,000	39.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,274.00000	7,298,000	38.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	33.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,274.00000	5,298,000	33.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,274.00000	3,298,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		10.00000	5,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,284.00000	1,303,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		91.00000	79,000	14.77	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		365.00000	377,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		739.00000	716,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		13.00000	14,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,726.00000	1,703,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,726.00000	2,702,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,974.00000	7,998,000	39.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,974.00000	5,998,000	36.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	28.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,974.00000	3,998,000	28.84	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	9.05	Call		3.00000	1,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,977.00000	1,999,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,026.00000	4,002,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,027.00000	2,049,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		3.00000	1,000	21.13	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		1.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,425.00000	2,448,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		2.00000	1,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,126.00000	2,149,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		1.00000	0,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,475.00000	2,498,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		31.00000	22,000	16.40	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		755.00000	770,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,828.00000	1,849,000	20.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		4.00000	1,000	20.38	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		574.00000	587,000	15.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		50.00000	39,000	15.67	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,729.00000	1,750,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		5.00000	2,000	20.02	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		39.00000	29,000	16.03	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		663.00000	677,000	16.03	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,928.00000	1,949,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		4.00000	1,000	20.75	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		530.00000	543,000	15.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		56.00000	45,000	15.49	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		92.00000	86,000	17.88	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		918.00000	936,000	17.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		87.00000	81,000	18.09	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		963.00000	981,000	18.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		98.00000	92,000	17.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		874.00000	892,000	17.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,379.00000	1,400,000	20.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		53.00000	50,000	20.01	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,329.00000	3,353,000	23.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	3,000	23.26	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		358.00000	370,000	14.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		232.00000	220,000	14.89	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,285.00000	1,305,000	19.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		59.00000	55,000	19.58	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		501.00000	516,000	15.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		175.00000	166,000	15.75	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		540.00000	555,000	15.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		164.00000	155,000	15.96	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		579.00000	595,000	16.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		153.00000	145,000	16.17	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		0.00000	337,000	14.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		0.00000	237,000	14.68	1,777,500.00	7,500	7,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		293.00000	283,000	15.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		471.00000	487,000	15.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		278.00000	268,000	15.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		506.00000	522,000	15.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		309.00000	298,000	15.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		437.00000	452,000	15.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		695.00000	676,000	14.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		123.00000	130,000	14.34	0.00	0	0
Total \$ / R Option										1,777,500.00	7,500	434,400
Total \$ / R										108,826,406.90	22,661	799,945
£ / R	On	13/12/2010	Foreign Exchange Future			11.13340	11.17890			4,664,894.60	419	21,781
£ / R	On	14/03/2011	Foreign Exchange Future			11.28050	11.32770			56,402.50	5	22,361
£ / R	On	13/06/2011	Foreign Exchange Future			11.42570	11.47470			0.00	0	1,502
Total £ / R Future										4,721,297.10	424	45,644
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		82.00000	68,000	15.03	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		803.00000	835,000	15.03	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		760.00000	791,000	14.89	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		89.00000	74,000	14.89	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		266.00000	241,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		738.00000	761,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		253.00000	229,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		775.00000	799,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		279.00000	253,000	14.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		701.00000	723,000	14.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		495.00000	511,000	13.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		373.00000	341,000	13.76	0.00	0	870

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,355.00000	1,389,000	16.49	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		133.00000	119,000	16.49	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		406.00000	378,000	14.53	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		781.00000	802,000	14.53	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		392.00000	365,000	14.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		817.00000	839,000	14.63	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		422.00000	393,000	14.43	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		747.00000	767,000	14.43	0.00	0	0
Total £ / R Option										0.00	0	1,790
Total £ / R										4,721,297.10	424	47,434
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08440			0.00	0	141
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08560	0.08570			0.00	0	0
Total ¥ / R Future										0.00	0	141
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		231.00000	226,000	19.72	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		391.00000	396,000	19.72	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		52.00000	50,000	23.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,212.00000	1,220,000	23.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		875.00000	866,000	18.62	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		35.00000	36,000	18.62	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		405.00000	400,000	20.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		535.00000	540,000	20.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		169.00000	166,000	22.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,299.00000	1,306,000	22.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		971.00000	962,000	17.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		101.00000	102,000	17.83	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	141
€ / R	On	13/12/2010	Foreign Exchange Future			9.58410	9.58110			45,821,582.10	4,781	10,182
€ / R	On	14/03/2011	Foreign Exchange Future			9.71110	9.70970			262,199.70	27	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.83480	9.83550			0.00	0	5,820
Total € / R Future										46,083,781.80	4,808	28,159
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,619.00000	10,616,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,619.00000	8,616,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,619.00000	6,616,000	31.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,619.00000	4,616,000	25.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	1,000	19.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,621.00000	2,617,000	19.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		9.00000	6,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,628.00000	1,622,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		62.00000	55,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		681.00000	671,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		461.00000	460,000	12.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		80.00000	76,000	12.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,384.00000	1,387,000	15.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		3.00000	3,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		2.00000	1,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,471.00000	2,467,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,669.00000	10,666,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,669.00000	8,666,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,669.00000	6,666,000	31.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,669.00000	4,666,000	26.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	1,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,671.00000	2,667,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		9.00000	5,000	16.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,678.00000	1,671,000	16.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		56.00000	49,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		725.00000	715,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		424.00000	423,000	12.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		93.00000	89,000	12.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,335.00000	1,337,000	15.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		4.00000	3,000	15.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,369.00000	11,366,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,369.00000	9,366,000	33.53	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	16.95	Call		0.00000	0,000	32.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,369.00000	7,366,000	32.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,369.00000	5,366,000	28.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	0,000	21.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,370.00000	3,366,000	21.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	1,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,372.00000	2,367,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		14.00000	10,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,383.00000	1,376,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		104.00000	97,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		473.00000	463,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		666.00000	666,000	12.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		35.00000	32,000	12.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,269.00000	11,266,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,269.00000	9,266,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,269.00000	7,266,000	32.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,269.00000	5,266,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	0,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,270.00000	3,266,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		3.00000	2,000	18.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,272.00000	2,268,000	18.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		17.00000	13,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,286.00000	1,279,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		128.00000	121,000	13.11	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		397.00000	387,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		755.00000	756,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		24.00000	22,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,419.00000	10,416,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,419.00000	8,416,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,419.00000	6,416,000	31.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,419.00000	4,416,000	25.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		2.00000	1,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,421.00000	2,417,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		13.00000	9,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,432.00000	1,425,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		94.00000	87,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		513.00000	503,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		622.00000	623,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		41.00000	39,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,583.00000	1,586,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	2,000	16.50	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	20.10	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,519.00000	10,516,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,519.00000	8,516,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,519.00000	6,516,000	31.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,519.00000	4,516,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		2.00000	1,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,521.00000	2,517,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		11.00000	7,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,530.00000	1,523,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		76.00000	69,000	13.79	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		595.00000	585,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		539.00000	539,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		58.00000	55,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,484.00000	1,486,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		3.00000	2,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,819.00000	10,816,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,819.00000	8,816,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,819.00000	6,816,000	32.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,819.00000	4,816,000	26.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	20.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,820.00000	2,817,000	20.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		7.00000	4,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,826.00000	1,820,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		41.00000	35,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		860.00000	851,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		323.00000	320,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		142.00000	136,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,186.00000	1,188,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		5.00000	4,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,969.00000	10,966,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,969.00000	8,966,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,969.00000	6,966,000	32.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,969.00000	4,966,000	27.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,970.00000	2,967,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		5.00000	3,000	17.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,974.00000	1,969,000	17.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		31.00000	25,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,000.00000	991,000	15.03	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	9.55	Call		237.00000	233,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		206.00000	199,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,038.00000	1,040,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		7.00000	6,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,269.00000	10,266,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,269.00000	8,266,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,269.00000	6,266,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,269.00000	4,266,000	24.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,732.00000	1,735,000	17.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	17.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,319.00000	10,316,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,319.00000	8,316,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,319.00000	6,316,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,319.00000	4,316,000	24.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		3.00000	2,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,322.00000	2,318,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		16.00000	11,000	15.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,335.00000	1,327,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		115.00000	109,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		434.00000	425,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		710.00000	710,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		29.00000	26,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,683.00000	1,685,000	17.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		2.00000	1,000	17.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,369.00000	10,366,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,369.00000	8,366,000	33.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,369.00000	6,366,000	31.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,369.00000	4,366,000	25.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,633.00000	1,636,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		2.00000	2,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		769.00000	760,000	14.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		50.00000	44,000	14.34	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		211.00000	208,000	12.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		230.00000	224,000	12.42	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		389.00000	387,000	12.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		108.00000	103,000	12.62	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		306.00000	298,000	12.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		396.00000	387,000	12.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		289.00000	281,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		429.00000	420,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		325.00000	317,000	12.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		365.00000	356,000	12.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		240.00000	230,000	12.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		450.00000	441,000	12.57	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		846.00000	837,000	14.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		156.00000	148,000	14.86	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		931.00000	921,000	15.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		141.00000	132,000	15.17	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		449.00000	443,000	12.95	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		414.00000	408,000	12.95	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		426.00000	420,000	12.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		441.00000	435,000	12.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		474.00000	467,000	12.91	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		389.00000	382,000	12.91	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										46,083,781.80	4,808	61,093
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.76620	6.76380			3,044,790.00	450	14,965
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77980	6.77810			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78930	6.78910			0.00	0	0
Total AU\$ / R Future										3,044,790.00	450	15,596
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		78.00000	77,000	10.82	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		214.00000	211,000	10.82	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		251.00000	248,000	11.03	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		65.00000	64,000	11.03	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		243.00000	240,000	10.89	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		165.00000	160,000	10.89	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		216.00000	212,000	10.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		188.00000	182,000	10.84	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		272.00000	269,000	10.94	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		144.00000	139,000	10.94	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		330.00000	330,000	11.29	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		191.00000	191,000	11.29	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		302.00000	301,000	11.27	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		213.00000	212,000	11.27	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		360.00000	359,000	11.31	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		171.00000	170,000	11.31	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							3,044,790.00	450	15,796
CAD/ R On 13/12/2010 Foreign Exchange Future			6.81710	6.84290			68,171.00	10	821
CAD/ R On 14/03/2011 Foreign Exchange Future			6.89500	6.92180			0.00	0	0
Total CAD/ R Future							68,171.00	10	821
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		10.00000	9,000	15.69	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		867.00000	892,000	15.69	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		9.00000	8,000	15.89	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		916.00000	941,000	15.89	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		12.00000	11,000	15.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		819.00000	844,000	15.49	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		146.00000	136,000	10.86	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		274.00000	291,000	10.86	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		130.00000	121,000	11.01	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		308.00000	326,000	11.01	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		164.00000	152,000	10.72	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		242.00000	257,000	10.72	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										68,171.00	10	821
CHF / R	On	13/12/2010	Foreign Exchange Future			7.23010	7.24610			0.00	0	150
CHF / R	On	14/03/2011	Foreign Exchange Future			7.33720	7.35430			0.00	0	0
Total CHF / R Future										0.00	0	150
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		311.00000	297,000	15.03	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		115.00000	117,000	15.03	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		279.00000	265,000	14.94	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		133.00000	135,000	14.94	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		345.00000	331,000	15.12	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		99.00000	101,000	15.12	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		347.00000	332,000	14.62	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		243.00000	245,000	14.62	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		322.00000	308,000	14.67	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		268.00000	271,000	14.67	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		374.00000	359,000	14.56	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		220.00000	222,000	14.56	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							160,966,946.80	20,853	456,056
Total Options							1,777,500.00	7,500	469,324
Grand Total:							162,744,446.80	28,353	925,380