



# Currency Derivatives Daily MTM Report

Daily summary for: 30/09/2010

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			7.05960	7.05220			79,526,394.00	11,265	310,065
\$ / R	On	14/03/2011	Foreign Exchange Future			7.15820	7.14980			35,826,791.00	5,005	36,468
\$ / R	On	13/06/2011	Foreign Exchange Future			7.25630	7.24650			0.00	0	13,955
<b>Total \$ / R Future</b>										<b>115,353,185.00</b>	<b>16,270</b>	<b>360,488</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,898.00000	8,890,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,898.00000	6,890,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	31.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,898.00000	4,890,000	31.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,898.00000	2,890,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		15.00000	14,000	16.70	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		913.00000	904,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		232.00000	233,000	13.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		130.00000	123,000	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,105.00000	1,112,000	16.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	2,000	16.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,102.00000	2,110,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,102.00000	3,110,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		3.00000	3,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,501.00000	1,493,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,948.00000	8,940,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,948.00000	6,940,000	36.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,948.00000	4,940,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	24.49	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,948.00000	2,940,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		203.00000	203,000	13.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		151.00000	143,000	13.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,055.00000	1,062,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	2,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,052.00000	2,060,000	22.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,052.00000	3,060,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	38.14	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		8,998.00000	8,990,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,998.00000	6,990,000	36.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,998.00000	4,990,000	32.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	24.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,998.00000	2,990,000	24.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		11.00000	10,000	17.07	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,009.00000	1,000,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		175.00000	175,000	13.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		173.00000	165,000	13.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,005.00000	1,013,000	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		2,002.00000	2,010,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,002.00000	3,010,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,048.00000	9,040,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,048.00000	7,040,000	36.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	32.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,048.00000	5,040,000	32.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,048.00000	3,040,000	24.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		10.00000	9,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,058.00000	1,049,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		154.00000	154,000	13.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		202.00000	194,000	13.64	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		956.00000	964,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,952.00000	1,960,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,952.00000	2,960,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		13.00000	12,000	16.88	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		961.00000	952,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,098.00000	9,090,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,098.00000	7,090,000	36.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	32.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,098.00000	5,090,000	32.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,098.00000	3,090,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		9.00000	8,000	17.43	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,107.00000	1,098,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		136.00000	135,000	13.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		234.00000	225,000	13.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		908.00000	915,000	16.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	5,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,902.00000	1,910,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,902.00000	2,910,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,148.00000	9,140,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,148.00000	7,140,000	37.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	32.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,148.00000	5,140,000	32.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,148.00000	3,140,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		7.00000	7,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,155.00000	1,147,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		119.00000	118,000	14.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		267.00000	258,000	14.00	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		859.00000	866,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	6,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,852.00000	1,860,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,852.00000	2,860,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,198.00000	9,190,000	38.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,198.00000	7,190,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	32.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,198.00000	5,190,000	32.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,198.00000	3,190,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		7.00000	6,000	17.79	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,205.00000	1,196,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		104.00000	103,000	14.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		302.00000	293,000	14.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		811.00000	818,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		9.00000	8,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,802.00000	1,810,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,802.00000	2,810,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,398.00000	9,390,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	37.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,398.00000	7,390,000	37.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	33.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,398.00000	5,390,000	33.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,398.00000	3,390,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		4.00000	4,000	18.51	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		1,402.00000	1,394,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		60.00000	58,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		458.00000	448,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		624.00000	630,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		22.00000	20,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,603.00000	1,610,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,602.00000	2,610,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,348.00000	9,340,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,348.00000	7,340,000	37.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	33.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,348.00000	5,340,000	33.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,348.00000	3,340,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		4.00000	4,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,352.00000	1,344,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		69.00000	67,000	14.72	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		417.00000	407,000	14.72	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		669.00000	676,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		17.00000	16,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,653.00000	1,660,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	20.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,652.00000	2,660,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		3.00000	2,000	19.05	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,551.00000	1,542,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,448.00000	9,440,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,448.00000	7,440,000	37.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	33.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,448.00000	5,440,000	33.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,448.00000	3,440,000	26.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		3.00000	3,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,451.00000	1,443,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		52.00000	50,000	15.08	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		500.00000	490,000	15.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		579.00000	584,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		27.00000	24,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,553.00000	1,560,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,552.00000	2,560,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		6.00000	5,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,254.00000	1,245,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	38.14	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		8,798.00000	8,790,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,798.00000	6,790,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,798.00000	4,790,000	31.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,798.00000	2,790,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		19.00000	18,000	16.34	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		817.00000	808,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		297.00000	300,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		95.00000	90,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,204.00000	1,211,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,202.00000	2,210,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,202.00000	3,210,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,848.00000	8,840,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,848.00000	6,840,000	36.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	31.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,848.00000	4,840,000	31.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	24.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,848.00000	2,840,000	24.09	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		17.00000	16,000	16.52	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		865.00000	856,000	16.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		264.00000	265,000	13.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		112.00000	105,000	13.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,154.00000	1,161,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	1,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,152.00000	2,160,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,152.00000	3,160,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,248.00000	9,240,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,248.00000	7,240,000	37.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	32.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,248.00000	5,240,000	32.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,248.00000	3,240,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		91.00000	89,000	14.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		339.00000	329,000	14.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		763.00000	770,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		11.00000	10,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,753.00000	1,760,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,752.00000	2,760,000	21.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,298.00000	9,290,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,298.00000	7,290,000	37.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,298.00000	5,290,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,298.00000	3,290,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		5.00000	5,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,303.00000	1,295,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		79.00000	77,000	14.54	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		377.00000	367,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		716.00000	723,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		14.00000	13,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,703.00000	1,710,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,702.00000	2,710,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,998.00000	7,990,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,998.00000	5,990,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	28.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,998.00000	3,990,000	28.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,999.00000	1,991,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,002.00000	4,010,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,049.00000	2,041,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	20.88	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,448.00000	2,440,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1.00000	1,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,149.00000	2,141,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,498.00000	2,490,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		22.00000	21,000	16.16	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		770.00000	761,000	16.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,849.00000	1,841,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	20.13	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		587.00000	578,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		39.00000	38,000	15.44	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,750.00000	1,742,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		2.00000	2,000	19.77	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		29.00000	28,000	15.80	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		677.00000	668,000	15.80	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,949.00000	1,941,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	20.50	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		543.00000	534,000	15.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		45.00000	44,000	15.26	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		86.00000	85,000	17.71	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		936.00000	927,000	17.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		81.00000	80,000	17.91	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		981.00000	972,000	17.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		92.00000	90,000	17.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		892.00000	882,000	17.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,400.00000	1,390,000	19.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		50.00000	48,000	19.77	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,353.00000	3,345,000	23.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	3,000	23.10	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		370.00000	364,000	14.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		220.00000	222,000	14.82	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,305.00000	1,295,000	19.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		55.00000	53,000	19.36	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		516.00000	508,000	15.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		166.00000	166,000	15.65	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		555.00000	547,000	15.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		155.00000	155,000	15.85	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		595.00000	586,000	16.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		145.00000	144,000	16.06	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		337.00000	331,000	14.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		237.00000	239,000	14.61	0.00	0	7,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		283.00000	284,000	15.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		487.00000	478,000	15.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		268.00000	269,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		522.00000	513,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		298.00000	300,000	15.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		452.00000	444,000	15.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		676.00000	683,000	14.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		130.00000	127,000	14.31	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>434,400</b>
<b>Total \$ / R</b>										<b>115,353,185.00</b>	<b>16,270</b>	<b>794,888</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.12870	11.13340			4,151,005.10	373	21,519
£ / R	On	14/03/2011	Foreign Exchange Future			11.27700	11.28050			19,734,750.00	1,750	22,361
£ / R	On	13/06/2011	Foreign Exchange Future			11.42380	11.42570			0.00	0	1,502
<b>Total £ / R Future</b>										<b>23,885,755.10</b>	<b>2,123</b>	<b>45,382</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		68.00000	64,000	14.87	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		835.00000	835,000	14.87	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		791.00000	791,000	14.73	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		74.00000	70,000	14.73	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		241.00000	234,000	14.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		761.00000	757,000	14.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		229.00000	223,000	14.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		799.00000	796,000	14.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		253.00000	246,000	14.35	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		723.00000	719,000	14.35	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		511.00000	507,000	13.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		341.00000	334,000	13.60	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		1,389.00000	1,388,000	16.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		119.00000	115,000	16.36	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		378.00000	371,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		802.00000	797,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		365.00000	357,000	14.47	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		839.00000	833,000	14.47	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		393.00000	385,000	14.27	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		767.00000	761,000	14.27	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>23,885,755.10</b>	<b>2,123</b>	<b>47,172</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08460	0.08430			0.00	0	141
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08590	0.08560			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>141</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		226.00000	234,000	19.53	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		396.00000	374,000	19.53	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		50.00000	50,000	22.98	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,220.00000	1,190,000	22.98	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		866.00000	893,000	18.71	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		36.00000	33,000	18.71	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		400.00000	410,000	19.99	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		540.00000	520,000	19.99	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		166.00000	170,000	22.77	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,306.00000	1,280,000	22.77	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		962.00000	986,000	17.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		102.00000	96,000	17.85	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>141</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.62940	9.58410			6,894,650.40	716	10,179
€ / R	On	14/03/2011	Foreign Exchange Future			9.75600	9.71110			14,634,000.00	1,500	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.88020	9.83480			0.00	0	5,820
<b>Total € / R Future</b>										<b>21,528,650.40</b>	<b>2,216</b>	<b>28,156</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,616.00000	10,571,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,616.00000	8,571,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,616.00000	6,571,000	31.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,616.00000	4,571,000	25.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	19.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,617.00000	2,572,000	19.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		6.00000	6,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,622.00000	1,577,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		55.00000	58,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		671.00000	629,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		460.00000	492,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		76.00000	63,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,387.00000	1,432,000	15.54	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	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	18.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,467.00000	2,422,000	18.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,666.00000	10,621,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,666.00000	8,621,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,666.00000	6,621,000	31.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,666.00000	4,621,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	19.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,667.00000	2,622,000	19.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		5.00000	5,000	16.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,671.00000	1,626,000	16.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		49.00000	51,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		715.00000	672,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		423.00000	453,000	12.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		89.00000	74,000	12.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,337.00000	1,382,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		3.00000	3,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,366.00000	11,321,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,366.00000	9,321,000	32.56	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	31.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,366.00000	7,321,000	31.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,366.00000	5,321,000	28.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,366.00000	3,321,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,367.00000	2,322,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		10.00000	10,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,376.00000	1,331,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		97.00000	103,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		463.00000	424,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		666.00000	706,000	12.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		32.00000	27,000	12.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,266.00000	11,221,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,266.00000	9,221,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,266.00000	7,221,000	31.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,266.00000	5,221,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,266.00000	3,221,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	2,000	18.36	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	11.85	Put		2,268.00000	2,223,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		13.00000	13,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,279.00000	1,234,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		121.00000	130,000	12.73	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		387.00000	351,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		756.00000	797,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		22.00000	18,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,416.00000	10,371,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,416.00000	8,371,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,416.00000	6,371,000	30.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,416.00000	4,371,000	24.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,417.00000	2,372,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		9.00000	9,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,425.00000	1,380,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		87.00000	92,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		503.00000	463,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		623.00000	661,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		39.00000	32,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,586.00000	1,631,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	2,000	16.66	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	20.10	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,516.00000	10,471,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,516.00000	8,471,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,516.00000	6,471,000	30.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,516.00000	4,471,000	25.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	19.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,517.00000	2,472,000	19.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		7.00000	7,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,523.00000	1,478,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		69.00000	73,000	13.43	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		585.00000	544,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		539.00000	575,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		55.00000	46,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,486.00000	1,531,000	16.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	2,000	16.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,816.00000	10,771,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,816.00000	8,771,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,816.00000	6,771,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,816.00000	4,771,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	20.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,817.00000	2,772,000	20.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		4.00000	4,000	17.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,820.00000	1,775,000	17.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		35.00000	36,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		851.00000	807,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		320.00000	344,000	12.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		136.00000	115,000	12.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,188.00000	1,233,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		4.00000	4,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,966.00000	10,921,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,966.00000	8,921,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,966.00000	6,921,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,966.00000	4,921,000	26.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,967.00000	2,922,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		3.00000	3,000	17.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,969.00000	1,924,000	17.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		25.00000	25,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		991.00000	946,000	14.69	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	9.55	Call		233.00000	250,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		199.00000	171,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,040.00000	1,085,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		6.00000	6,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,266.00000	10,221,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,266.00000	8,221,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,266.00000	6,221,000	30.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,266.00000	4,221,000	24.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,735.00000	1,780,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,316.00000	10,271,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,316.00000	8,271,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,316.00000	6,271,000	30.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,316.00000	4,271,000	24.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	2,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,318.00000	2,273,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		11.00000	11,000	15.66	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	10.90	Put		1,327.00000	1,282,000	15.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		109.00000	116,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		425.00000	387,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		710.00000	751,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		26.00000	22,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,685.00000	1,731,000	17.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	2,000	17.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,366.00000	10,321,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,366.00000	8,321,000	32.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,366.00000	6,321,000	30.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,366.00000	4,321,000	24.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,636.00000	1,681,000	16.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		2.00000	2,000	16.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		760.00000	717,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		44.00000	46,000	13.99	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		208.00000	223,000	12.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		224.00000	194,000	12.03	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		387.00000	415,000	12.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		103.00000	86,000	12.42	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		298.00000	311,000	12.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		387.00000	355,000	12.67	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		281.00000	292,000	12.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		420.00000	386,000	12.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		317.00000	330,000	12.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		356.00000	324,000	12.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		230.00000	209,000	12.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		441.00000	465,000	12.41	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		837.00000	795,000	14.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		148.00000	151,000	14.51	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		921.00000	879,000	14.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		132.00000	135,000	14.81	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		443.00000	457,000	12.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		408.00000	377,000	12.65	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		420.00000	433,000	12.67	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		435.00000	403,000	12.67	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		467.00000	482,000	12.63	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		382.00000	352,000	12.63	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>21,528,650.40</b>	<b>2,216</b>	<b>61,090</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.77270	6.76620			1,354,540.00	200	14,965
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.78730	6.77980			3,393,650.00	500	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79820	6.78930			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>4,748,190.00</b>	<b>700</b>	<b>15,596</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		77.00000	75,000	10.52	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		211.00000	202,000	10.52	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		248.00000	238,000	10.66		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		64.00000	61,000	10.66		0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		240.00000	246,000	11.04		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		160.00000	159,000	11.04		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		212.00000	219,000	11.00		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		182.00000	182,000	11.00		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		269.00000	276,000	11.08		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		139.00000	139,000	11.08		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		330.00000	334,000	11.27		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		191.00000	186,000	11.27		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		301.00000	306,000	11.25		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		212.00000	208,000	11.25		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		359.00000	364,000	11.29		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		170.00000	166,000	11.29		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>4,748,190.00</b>	<b>700</b>	<b>15,796</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.87130	6.81710				0.00	0	821
CAD/ R On 14/03/2011 Foreign Exchange Future			6.95100	6.89500				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>821</b>
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		9.00000	10,000	15.12		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		892.00000	839,000	15.12		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		8.00000	8,000	15.32		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		941.00000	887,000	15.32		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		11.00000	11,000	14.91		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		844.00000	790,000	14.91	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		136.00000	156,000	10.73	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		291.00000	255,000	10.73	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		121.00000	139,000	10.88	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		326.00000	288,000	10.88	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		152.00000	174,000	10.58	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		257.00000	223,000	10.58	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>821</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.23220	7.23010			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.34010	7.33720			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>150</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		297.00000	295,000	14.84	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		117.00000	113,000	14.84	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		265.00000	263,000	14.74	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		135.00000	131,000	14.74	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		331.00000	329,000	14.93	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		101.00000	97,000	14.93	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		332.00000	329,000	14.42	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		245.00000	239,000	14.42	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		308.00000	304,000	14.47	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		271.00000	264,000	14.47	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		359.00000	356,000	14.37	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		222.00000	216,000	14.37	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>							<b>0.00</b>	<b>0</b>	<b>150</b>
<b>Total Futures</b>							<b>165,515,780.50</b>	<b>21,309</b>	<b>450,734</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>469,324</b>
<b>Grand Total:</b>							<b>165,515,780.50</b>	<b>21,309</b>	<b>920,058</b>