



Currency Derivatives Daily MTM Report

Daily summary for: 08/11/2010

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			6.91130	6.80400			44,805,957.90	6,483	266,645
\$ / R	On	14/03/2011	Foreign Exchange Future			7.00340	6.89520			5,203,526.20	743	67,330
\$ / R	On	13/06/2011	Foreign Exchange Future			7.09440	6.98550			0.00	0	15,219
\$ / R	On	19/09/2011	Foreign Exchange Future			7.19340	7.08340			0.00	0	288
Total \$ / R Future										50,009,484.10	7,226	349,482
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,146.00000	9,039,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,146.00000	7,039,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	36.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,146.00000	5,039,000	36.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	29.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,146.00000	3,039,000	29.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1.00000	2,000	19.98	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,147.00000	1,041,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		71.00000	106,000	14.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		217.00000	145,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		856.00000	962,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	1,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,854.00000	1,961,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,854.00000	2,961,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,746.00000	1,639,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,196.00000	9,089,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	41.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,196.00000	7,089,000	41.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	36.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,196.00000	5,089,000	36.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.80	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,196.00000	3,089,000	29.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		59.00000	88,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		255.00000	177,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		806.00000	912,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	1,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,804.00000	1,911,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,804.00000	2,911,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,246.00000	9,139,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	41.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,246.00000	7,139,000	41.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,246.00000	5,139,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,246.00000	3,139,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	1,000	20.52	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,247.00000	1,140,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		48.00000	73,000	15.12	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		294.00000	212,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		757.00000	863,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	2,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,754.00000	1,861,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,754.00000	2,861,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,296.00000	9,189,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	41.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,296.00000	7,189,000	41.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,296.00000	5,189,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	30.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,296.00000	3,189,000	30.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,297.00000	1,190,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		39.00000	60,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		335.00000	249,000	15.39	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		708.00000	813,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	2,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,704.00000	1,811,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,704.00000	2,811,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	2,000	20.25	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,197.00000	1,091,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,346.00000	9,239,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	41.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,346.00000	7,239,000	41.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,346.00000	5,239,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,346.00000	3,239,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		1.00000	1,000	21.06	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,347.00000	1,240,000	21.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		32.00000	49,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		378.00000	288,000	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	6.15	Call		659.00000	764,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		5.00000	3,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,654.00000	1,761,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,654.00000	2,761,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,396.00000	9,289,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	41.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,396.00000	7,289,000	41.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,396.00000	5,289,000	36.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,396.00000	3,289,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1.00000	1,000	21.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,397.00000	1,290,000	21.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		26.00000	40,000	15.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		422.00000	329,000	15.93	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		611.00000	715,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	4,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,604.00000	1,711,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,604.00000	2,711,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.00	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	16.25	Put		9,446.00000	9,339,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	41.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,446.00000	7,339,000	41.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,446.00000	5,339,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,446.00000	3,339,000	30.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	1,000	21.60	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,446.00000	1,340,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		21.00000	32,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		467.00000	371,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		563.00000	666,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		9.00000	5,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,554.00000	1,661,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,554.00000	2,661,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,646.00000	9,539,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	42.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,646.00000	7,539,000	42.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	37.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,646.00000	5,539,000	37.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	31.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,646.00000	3,539,000	31.72	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	Call		0.00000	0,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,646.00000	1,539,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		9.00000	14,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		655.00000	553,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		380.00000	476,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		26.00000	15,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,354.00000	1,461,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,354.00000	2,461,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,596.00000	9,489,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	41.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,596.00000	7,489,000	41.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	37.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,596.00000	5,489,000	37.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,596.00000	3,489,000	31.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,596.00000	1,489,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		11.00000	17,000	17.01	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		607.00000	506,000	17.01	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		424.00000	522,000	16.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		20.00000	11,000	16.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,404.00000	1,511,000	22.01	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	5.40	Put		0.00000	0,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,404.00000	2,511,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	23.49	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,796.00000	1,689,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,696.00000	9,589,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	42.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,696.00000	7,589,000	42.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	37.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,696.00000	5,589,000	37.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,696.00000	3,589,000	31.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,696.00000	1,589,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		7.00000	11,000	17.55	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		703.00000	600,000	17.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		337.00000	430,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		33.00000	19,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,304.00000	1,411,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,304.00000	2,411,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	1,000	21.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,496.00000	1,390,000	21.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		9,046.00000	8,939,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	40.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		7,046.00000	6,939,000	40.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	36.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		5,046.00000	4,939,000	36.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	29.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		3,046.00000	2,939,000	29.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2.00000	3,000	19.44	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1,048.00000	942,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		104.00000	157,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		150.00000	96,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		955.00000	1,062,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		1,954.00000	2,061,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		2,954.00000	3,061,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,096.00000	8,989,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	40.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,096.00000	6,989,000	40.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,096.00000	4,989,000	36.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	29.37	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	9.90	Put		3,096.00000	2,989,000	29.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2.00000	2,000	19.71	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,098.00000	991,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		87.00000	128,000	14.31	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		183.00000	117,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		905.00000	1,012,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,904.00000	2,011,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,904.00000	3,011,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,496.00000	9,389,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	41.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,496.00000	7,389,000	41.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	37.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,496.00000	5,389,000	37.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,496.00000	3,389,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		17.00000	26,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		513.00000	415,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		516.00000	617,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		12.00000	6,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,504.00000	1,611,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.53	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	4.30	Call		2,504.00000	2,611,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,546.00000	9,439,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,546.00000	7,439,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	37.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,546.00000	5,439,000	37.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	31.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,546.00000	3,439,000	31.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,546.00000	1,439,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		14.00000	21,000	16.74	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		560.00000	460,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		470.00000	570,000	17.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		16.00000	9,000	17.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,454.00000	1,561,000	22.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,454.00000	2,561,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,246.00000	8,139,000	43.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	39.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,246.00000	6,139,000	39.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	34.03	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	11.05	Put		4,246.00000	4,139,000	34.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,246.00000	2,139,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,754.00000	3,861,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,296.00000	2,189,000	25.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	25.96	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	27.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,696.00000	2,589,000	27.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	26.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,396.00000	2,289,000	26.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	27.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,746.00000	2,639,000	27.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		2.00000	3,000	19.17	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		998.00000	892,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,096.00000	1,989,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	25.11	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		801.00000	696,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		5.00000	7,000	18.09	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,996.00000	1,889,000	24.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	24.57	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		3.00000	5,000	18.63	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		899.00000	794,000	18.63	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,196.00000	2,089,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	25.53	0.00	0	20,000

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	Put		752.00000	648,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		6.00000	9,000	17.82	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		41.00000	47,000	18.92	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,146.00000	1,044,000	18.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		38.00000	44,000	19.13	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,193.00000	1,091,000	19.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		44.00000	51,000	18.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,099.00000	998,000	18.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,627.00000	1,521,000	21.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		22.00000	24,000	21.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,606.00000	3,498,000	24.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	24.69	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		525.00000	443,000	16.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		120.00000	146,000	16.01	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,529.00000	1,424,000	20.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		24.00000	27,000	20.58	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		691.00000	601,000	16.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		86.00000	104,000	16.84	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		735.00000	642,000	17.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		80.00000	95,000	17.05	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		778.00000	685,000	17.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		73.00000	88,000	17.25	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		485.00000	406,000	15.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		130.00000	159,000	15.80	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		373.00000	302,000	15.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		168.00000	205,000	15.17	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		606.00000	520,000	16.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		101.00000	123,000	16.42	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		182.00000	212,000	16.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		647.00000	568,000	16.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		172.00000	200,000	16.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		687.00000	606,000	16.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		194.00000	225,000	16.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		609.00000	531,000	16.05	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		478.00000	551,000	14.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		193.00000	157,000	14.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		165.00000	186,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,132.00000	1,043,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		158.00000	179,000	17.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,175.00000	1,086,000	17.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		172.00000	194,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,089.00000	1,001,000	17.68	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										50,009,484.10	7,226	834,115
£ / R	On	13/12/2010	Foreign Exchange Future			11.14310	11.05810			0.00	0	23,598
£ / R	On	14/03/2011	Foreign Exchange Future			11.28220	11.19670			4,794,935.00	425	22,674
£ / R	On	13/06/2011	Foreign Exchange Future			11.41800	11.33150			0.00	0	1,568
Total £ / R Future										4,794,935.00	425	47,840
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		20.00000	22,000	15.55	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	11.90	Put		862.00000	779,000	15.55	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		815.00000	732,000	15.37	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		23.00000	25,000	15.37	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		184.00000	197,000	14.95	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		787.00000	715,000	14.95	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		173.00000	185,000	15.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		826.00000	753,000	15.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		195.00000	209,000	14.85	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		748.00000	677,000	14.85	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		529.00000	469,000	14.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		276.00000	301,000	14.24	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,432.00000	1,347,000	16.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		79.00000	79,000	16.47	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		949.00000	872,000	15.35	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		146.00000	154,000	15.35	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		324.00000	346,000	14.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		843.00000	778,000	14.96	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		311.00000	332,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		880.00000	814,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		338.00000	361,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		807.00000	743,000	14.87	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										4,794,935.00	425	49,780
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08520	0.08390			0.00	0	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08640	0.08510			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	286
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		133.00000	172,000	19.81		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		343.00000	252,000	19.81		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		14.00000	16,000	24.11		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,224.00000	1,096,000	24.11		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		801.00000	925,000	19.01		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		11.00000	5,000	19.01		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		325.00000	376,000	19.94		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		515.00000	436,000	19.94		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		115.00000	133,000	22.92		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,305.00000	1,193,000	22.92		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		888.00000	996,000	17.60		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		78.00000	56,000	17.60		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	286
€ / R	On	13/12/2010	Foreign Exchange Future			9.60650	9.59330				144,097.50	15	11,304
€ / R	On	14/03/2011	Foreign Exchange Future			9.72170	9.70850				1,409,646.50	145	11,262
€ / R	On	13/06/2011	Foreign Exchange Future			9.83170	9.81970				0.00	0	5,820
Total € / R Future											1,553,744.00	160	28,386
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.59		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,607.00000	10,594,000	34.59		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.59		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,607.00000	8,594,000	34.59		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.94		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,607.00000	6,594,000	31.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,607.00000	4,594,000	28.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	22.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,607.00000	2,594,000	22.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		1.00000	1,000	18.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,608.00000	1,595,000	18.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		18.00000	18,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		625.00000	612,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		426.00000	435,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		33.00000	29,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,393.00000	1,407,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	1,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	21.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,457.00000	2,444,000	21.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,657.00000	10,644,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,657.00000	8,644,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	32.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,657.00000	6,644,000	32.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,657.00000	4,644,000	28.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	22.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,657.00000	2,644,000	22.48	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	11.25	Call		1.00000	1,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,658.00000	1,645,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		15.00000	15,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		672.00000	659,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		383.00000	392,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		40.00000	36,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,344.00000	1,357,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	1,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,357.00000	11,344,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,357.00000	9,344,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,357.00000	7,344,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,357.00000	5,344,000	29.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,357.00000	3,344,000	24.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	21.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,357.00000	2,344,000	21.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		2.00000	1,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,359.00000	1,345,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		44.00000	43,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		401.00000	387,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		654.00000	665,000	14.06	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	8.95	Put		11.00000	9,000	14.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,257.00000	11,244,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,257.00000	9,244,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,257.00000	7,244,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,257.00000	5,244,000	29.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	24.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,257.00000	3,244,000	24.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	21.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,257.00000	2,244,000	21.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		2.00000	2,000	17.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,259.00000	1,246,000	17.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		62.00000	62,000	12.81	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		319.00000	306,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		750.00000	762,000	14.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		7.00000	6,000	14.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,407.00000	10,394,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,407.00000	8,394,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,407.00000	6,394,000	31.56	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	14.00	Call		0.00000	0,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,407.00000	4,394,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,407.00000	2,394,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		1.00000	1,000	17.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,408.00000	1,395,000	17.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		37.00000	36,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		444.00000	430,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		607.00000	618,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		14.00000	12,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,593.00000	1,607,000	17.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	1,000	17.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,507.00000	10,494,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,507.00000	8,494,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,507.00000	6,494,000	31.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,507.00000	4,494,000	27.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	21.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,507.00000	2,494,000	21.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		1.00000	1,000	18.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,508.00000	1,495,000	18.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		26.00000	25,000	13.88	0.00	0	375

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	10.10	Put		533.00000	519,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		514.00000	525,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		21.00000	19,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,493.00000	1,507,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	1,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,807.00000	10,794,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,807.00000	8,794,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,807.00000	6,794,000	32.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,807.00000	4,794,000	28.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	22.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,807.00000	2,794,000	22.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,807.00000	1,794,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		9.00000	9,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		816.00000	803,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		266.00000	272,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		73.00000	66,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,194.00000	1,207,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,957.00000	10,944,000	34.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,957.00000	8,944,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,957.00000	6,944,000	32.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,957.00000	4,944,000	28.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	23.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,957.00000	2,944,000	23.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	20.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,957.00000	1,944,000	20.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		5.00000	5,000	15.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		962.00000	949,000	15.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		168.00000	171,000	11.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		125.00000	115,000	11.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,045.00000	1,058,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		2.00000	2,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,257.00000	10,244,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,257.00000	8,244,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,257.00000	6,244,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,257.00000	4,244,000	27.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,743.00000	1,757,000	18.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	1,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,307.00000	10,294,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,307.00000	8,294,000	34.59	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		6,307.00000	6,294,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,307.00000	4,294,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,307.00000	2,294,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		2.00000	2,000	17.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,309.00000	1,296,000	17.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		52.00000	52,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		359.00000	346,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		702.00000	713,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		9.00000	7,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,693.00000	1,707,000	18.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	1,000	18.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,357.00000	10,344,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,357.00000	8,344,000	34.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,357.00000	6,344,000	31.47	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	13.95	Call		0.00000	0,000	27.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,357.00000	4,344,000	27.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,643.00000	1,657,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	1,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		720.00000	706,000	14.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		13.00000	12,000	14.73	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		140.00000	142,000	11.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		147.00000	136,000	11.74	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		343.00000	350,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		50.00000	44,000	12.81	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		250.00000	262,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		342.00000	340,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		232.00000	243,000	13.23	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		374.00000	371,000	13.23	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		269.00000	281,000	12.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		311.00000	309,000	12.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		190.00000	190,000	12.79	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		398.00000	412,000	12.79	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		797.00000	789,000	14.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		105.00000	111,000	14.90	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		884.00000	875,000	15.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		92.00000	97,000	15.21	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		553.00000	548,000	13.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		161.00000	170,000	13.99	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		403.00000	415,000	13.21	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	9.80	Put		383.00000	383,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		383.00000	391,000	13.23	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		413.00000	409,000	13.23	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		428.00000	439,000	13.19	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		358.00000	357,000	13.19	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										1,553,744.00	160	61,420
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.94500	6.89190			0.00	0	14,803
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.95630	6.90330			0.00	0	831
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.96260	6.91000			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.96660	6.91320			0.00	0	149
Total AU\$ / R Future										0.00	0	15,853
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		89.00000	114,000	10.51	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		97.00000	69,000	10.51	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		128.00000	95,000	10.81	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		70.00000	90,000	10.81	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		312.00000	349,000	12.14	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		109.00000	93,000	12.14	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		276.00000	310,000	11.80	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		123.00000	104,000	11.80	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		350.00000	388,000	12.48	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		97.00000	82,000	12.48	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		405.00000	445,000	12.39	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		145.00000	132,000	12.39	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 13/06/2011 Foreign Exchange Option	6.70	Call		369.00000	408,000	12.16	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		159.00000	145,000	12.16	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		442.00000	483,000	12.63	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		132.00000	120,000	12.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		452.00000	491,000	12.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		189.00000	174,000	12.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		418.00000	456,000	12.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		205.00000	189,000	12.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		488.00000	527,000	12.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		175.00000	160,000	12.35	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	16,053
CAD/ R On 13/12/2010 Foreign Exchange Future			6.87170	6.79750			34,358.50	5	674
CAD/ R On 14/03/2011 Foreign Exchange Future			6.94760	6.87310			0.00	0	0
Total CAD/ R Future							34,358.50	5	674
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		1.00000	1,000	15.00	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		904.00000	829,000	15.00	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	1,000	15.34	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		953.00000	879,000	15.34	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		1.00000	1,000	14.66	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		854.00000	779,000	14.66	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		115.00000	137,000	11.20	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		292.00000	239,000	11.20	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		101.00000	121,000	11.37	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		328.00000	273,000	11.37	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		130.00000	155,000	11.03	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		257.00000	207,000	11.03	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							34,358.50	5	674
CHF / R On 13/12/2010 Foreign Exchange Future			7.16430	7.10770			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.26630	7.20890			0.00	0	0
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		162.00000	195,000	14.83	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		104.00000	81,000	14.83	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		133.00000	162,000	14.46	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		125.00000	98,000	14.46	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		195.00000	231,000	15.19	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		87.00000	67,000	15.19	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		235.00000	258,000	14.70	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		276.00000	242,000	14.70	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		216.00000	237,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		307.00000	271,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		256.00000	286,000	14.81	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		247.00000	220,000	14.81	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							56,392,521.60	7,816	442,671
Total Options							0.00	0	519,807
Grand Total:							56,392,521.60	7,816	962,478