



Currency Derivatives Daily MTM Report

Daily summary for: 29/10/2010

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			7.00260	7.04690			90,494,599.80	12,923	275,758
\$ / R	On	14/03/2011	Foreign Exchange Future			7.09690	7.14180			1,021,953.60	144	59,533
\$ / R	On	13/06/2011	Foreign Exchange Future			7.19000	7.23540			7,190.00	1	15,626
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29010	7.33580			0.00	0	288
Total \$ / R Future										91,523,743.40	13,068	351,205
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,903.00000	8,947,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	39.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,903.00000	6,947,000	39.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,903.00000	4,947,000	35.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,903.00000	2,947,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		7.00000	5,000	18.99	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		910.00000	952,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		204.00000	174,000	14.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		107.00000	121,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,098.00000	1,053,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,097.00000	2,053,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,097.00000	3,053,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,504.00000	1,548,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,953.00000	8,997,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	39.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,953.00000	6,997,000	39.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,953.00000	4,997,000	35.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.63	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,953.00000	2,997,000	28.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		174.00000	146,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		127.00000	143,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,048.00000	1,004,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,047.00000	2,003,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,047.00000	3,003,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,003.00000	9,047,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	39.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,003.00000	7,047,000	39.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,003.00000	5,047,000	35.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,003.00000	3,047,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		5.00000	4,000	19.43	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,008.00000	1,051,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		146.00000	125,000	14.96	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		149.00000	172,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		998.00000	954,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,997.00000	1,953,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,997.00000	2,953,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,053.00000	9,097,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,053.00000	7,097,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,053.00000	5,097,000	35.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	29.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,053.00000	3,097,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		4.00000	3,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,057.00000	1,100,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		125.00000	106,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		178.00000	203,000	15.18	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		949.00000	905,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,947.00000	1,903,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,947.00000	2,903,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		6.00000	5,000	19.21	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		959.00000	1,002,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,103.00000	9,147,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	39.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,103.00000	7,147,000	39.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,103.00000	5,147,000	35.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,103.00000	3,147,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		4.00000	3,000	19.88	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,107.00000	1,150,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		107.00000	90,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		210.00000	237,000	15.41	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		899.00000	855,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,897.00000	1,853,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,897.00000	2,853,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,153.00000	9,197,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	39.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,153.00000	7,197,000	39.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,153.00000	5,197,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	29.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,153.00000	3,197,000	29.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		3.00000	2,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,156.00000	1,199,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		91.00000	76,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		244.00000	273,000	15.63	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		850.00000	806,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	3,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,847.00000	1,803,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,847.00000	2,803,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.33	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		9,203.00000	9,247,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,203.00000	7,247,000	39.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,203.00000	5,247,000	36.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,203.00000	3,247,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		3.00000	2,000	20.33	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,206.00000	1,249,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		78.00000	64,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		281.00000	311,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		801.00000	758,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	5,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,797.00000	1,753,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,797.00000	2,753,000	19.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	19.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,403.00000	9,447,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	40.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,403.00000	7,447,000	40.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,403.00000	5,447,000	36.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,403.00000	3,447,000	30.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		1.00000	1,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,404.00000	1,448,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		39.00000	32,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		442.00000	479,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		609.00000	567,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		12.00000	14,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,597.00000	1,553,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,597.00000	2,553,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,353.00000	9,397,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,353.00000	7,397,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,353.00000	5,397,000	36.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	30.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,353.00000	3,397,000	30.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	1,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,355.00000	1,398,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		47.00000	38,000	16.53	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		400.00000	435,000	16.53	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		656.00000	614,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		9.00000	11,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,647.00000	1,603,000	21.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,647.00000	2,603,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.89	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,554.00000	1,598,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,453.00000	9,497,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	40.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,453.00000	7,497,000	40.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,453.00000	5,497,000	36.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,453.00000	3,497,000	31.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,454.00000	1,498,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		33.00000	27,000	16.97	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		486.00000	524,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		563.00000	521,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		16.00000	18,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,547.00000	1,503,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,547.00000	2,503,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,255.00000	1,299,000	20.55	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	15.85	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,803.00000	8,847,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,803.00000	6,847,000	39.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,803.00000	4,847,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,803.00000	2,847,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		10.00000	8,000	18.54	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		813.00000	855,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		271.00000	237,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		74.00000	84,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,197.00000	1,153,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,197.00000	2,153,000	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		3,197.00000	3,153,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,853.00000	8,897,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	39.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,853.00000	6,897,000	39.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,853.00000	4,897,000	35.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	28.14	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	9.90	Put		2,853.00000	2,897,000	28.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		8.00000	6,000	18.76	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		861.00000	903,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		236.00000	204,000	15.10	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		89.00000	101,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,147.00000	1,103,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,147.00000	2,103,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,147.00000	3,103,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,253.00000	9,297,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	40.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,253.00000	7,297,000	40.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,253.00000	5,297,000	36.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,253.00000	3,297,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		66.00000	54,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		319.00000	351,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		753.00000	709,000	17.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	6,000	17.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,747.00000	1,703,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,747.00000	2,703,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,303.00000	9,347,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,303.00000	7,347,000	40.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,303.00000	5,347,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	30.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,303.00000	3,347,000	30.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	1,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,305.00000	1,348,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		55.00000	45,000	16.30	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		358.00000	392,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		704.00000	661,000	17.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		7.00000	8,000	17.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,697.00000	1,653,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,697.00000	2,653,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,003.00000	8,047,000	41.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,003.00000	6,047,000	37.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.69	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	11.05	Put		4,003.00000	4,047,000	33.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,003.00000	2,047,000	23.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,997.00000	3,953,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,053.00000	2,097,000	24.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	24.18	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,453.00000	2,497,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,153.00000	2,197,000	24.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,503.00000	2,547,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		12.00000	9,000	18.32	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		765.00000	806,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,853.00000	1,897,000	23.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	23.24	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		576.00000	616,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		23.00000	19,000	17.42	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,754.00000	1,797,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	0,000	22.79	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		16.00000	13,000	17.87	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		669.00000	710,000	17.87	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,953.00000	1,997,000	23.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	23.68	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		531.00000	569,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		28.00000	22,000	17.20	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		73.00000	68,000	18.95	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		931.00000	971,000	18.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		69.00000	63,000	19.16	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		977.00000	1,016,000	19.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		79.00000	73,000	18.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		887.00000	926,000	18.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,397.00000	1,439,000	21.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		39.00000	36,000	21.08	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,360.00000	3,405,000	24.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.65	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		364.00000	393,000	15.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		206.00000	190,000	15.97	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,302.00000	1,344,000	20.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		44.00000	41,000	20.65	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		510.00000	542,000	16.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		152.00000	139,000	16.82	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		548.00000	582,000	17.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		140.00000	129,000	17.03	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		588.00000	623,000	17.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		130.00000	120,000	17.25	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		331.00000	358,000	15.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		223.00000	205,000	15.76	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		243.00000	263,000	15.12	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		285.00000	260,000	15.12	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		435.00000	466,000	16.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		177.00000	163,000	16.39	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		272.00000	255,000	16.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		487.00000	515,000	16.11	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		257.00000	241,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		522.00000	551,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		288.00000	270,000	15.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		453.00000	480,000	15.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		664.00000	630,000	15.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		129.00000	140,000	15.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		229.00000	218,000	17.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		943.00000	978,000	17.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		220.00000	210,000	17.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		984.00000	1,020,000	17.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		239.00000	227,000	17.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		903.00000	937,000	17.56	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										91,523,743.40	13,068	835,838
£ / R	On	13/12/2010	Foreign Exchange Future			11.19080	11.22550			33,572.40	3	23,500
£ / R	On	14/03/2011	Foreign Exchange Future			11.33150	11.36650			0.00	0	22,646
£ / R	On	13/06/2011	Foreign Exchange Future			11.46780	11.50340			0.00	0	1,564
Total £ / R Future										33,572.40	3	47,710
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		51.00000	45,000	15.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		726.00000	754,000	15.98	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		682.00000	709,000	15.83	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		57.00000	50,000	15.83	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		250.00000	237,000	15.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		684.00000	706,000	15.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		237.00000	225,000	15.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		721.00000	744,000	15.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		264.00000	251,000	15.23	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		648.00000	670,000	15.23	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		448.00000	466,000	14.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		364.00000	347,000	14.56	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,297.00000	1,325,000	17.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		113.00000	106,000	17.00	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		836.00000	860,000	15.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		202.00000	191,000	15.78	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		396.00000	381,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		743.00000	763,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		380.00000	366,000	15.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		777.00000	798,000	15.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		412.00000	397,000	14.95	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		709.00000	729,000	14.95	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										33,572.40	3	49,650
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08690	0.08710			76,211.30	877	885
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08810	0.08840			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										76,211.30	877	885
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		295.00000	281,000	19.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		185.00000	191,000	19.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		42.00000	39,000	23.06	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		932.00000	949,000	23.06	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,115.00000	1,095,000	19.12	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		5.00000	5,000	19.12	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		489.00000	472,000	19.45	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		349.00000	362,000	19.45	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		187.00000	178,000	22.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,047.00000	1,068,000	22.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,180.00000	1,152,000	17.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		40.00000	42,000	17.35	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										76,211.30	877	885
€ / R	On	13/12/2010	Foreign Exchange Future			9.72520	9.79020			0.00	0	11,304
€ / R	On	14/03/2011	Foreign Exchange Future			9.84180	9.90730			0.00	0	11,800
€ / R	On	13/06/2011	Foreign Exchange Future			9.95480	10.02060			9,954.80	1	5,820
Total € / R Future										9,954.80	1	28,924
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,410.00000	10,475,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,410.00000	8,475,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	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	16.20	Put		6,410.00000	6,475,000	31.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,410.00000	4,475,000	28.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	21.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,410.00000	2,475,000	21.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		3.00000	2,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,413.00000	1,477,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		56.00000	43,000	14.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		466.00000	518,000	14.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		613.00000	553,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		23.00000	28,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,591.00000	1,526,000	17.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	1,000	17.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	20.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,260.00000	2,325,000	20.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,460.00000	10,525,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,460.00000	8,525,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,460.00000	6,525,000	31.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,460.00000	4,525,000	28.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	21.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,460.00000	2,525,000	21.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		3.00000	2,000	17.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,463.00000	1,527,000	17.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		48.00000	37,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		508.00000	562,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		568.00000	509,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		28.00000	34,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,541.00000	1,476,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	1,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,160.00000	11,225,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,160.00000	9,225,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,160.00000	7,225,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,160.00000	5,225,000	29.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,160.00000	3,225,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	0,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,161.00000	2,225,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		6.00000	5,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,166.00000	1,230,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		113.00000	91,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		273.00000	316,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		848.00000	785,000	14.39	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		8.00000	10,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,060.00000	11,125,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,060.00000	9,125,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,060.00000	7,125,000	32.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,060.00000	5,125,000	29.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,060.00000	3,125,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,061.00000	2,126,000	19.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		8.00000	6,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,068.00000	1,131,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		147.00000	120,000	12.80	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		207.00000	245,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		945.00000	882,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		5.00000	7,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,210.00000	10,275,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,210.00000	8,275,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,210.00000	6,275,000	31.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	28.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,210.00000	4,275,000	28.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	0,000	20.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,211.00000	2,275,000	20.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		6.00000	4,000	16.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,216.00000	1,279,000	16.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		98.00000	78,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		308.00000	353,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		800.00000	737,000	14.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		10.00000	12,000	14.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,790.00000	1,725,000	18.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	18.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,310.00000	10,375,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,310.00000	8,375,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,310.00000	6,375,000	31.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	28.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,310.00000	4,375,000	28.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,310.00000	2,375,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		4.00000	3,000	17.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,314.00000	1,378,000	17.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		74.00000	58,000	13.68	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		384.00000	433,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		705.00000	644,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		15.00000	19,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,690.00000	1,625,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,610.00000	10,675,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,610.00000	8,675,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,610.00000	6,675,000	32.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,610.00000	4,675,000	28.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,610.00000	2,675,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	1,000	18.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,612.00000	1,676,000	18.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		31.00000	24,000	14.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		641.00000	699,000	14.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		440.00000	384,000	13.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		50.00000	59,000	13.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,391.00000	1,326,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,760.00000	10,825,000	33.91	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	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,760.00000	8,825,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,760.00000	6,825,000	32.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	29.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,760.00000	4,825,000	29.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,760.00000	2,825,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	1,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,761.00000	1,826,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		20.00000	15,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		780.00000	840,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		324.00000	273,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		84.00000	98,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,242.00000	1,177,000	15.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		2.00000	2,000	15.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,060.00000	10,125,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,060.00000	8,125,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,060.00000	6,125,000	31.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	28.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,060.00000	4,125,000	28.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,940.00000	1,875,000	18.71	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	0,000	18.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,110.00000	10,175,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,110.00000	8,175,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,110.00000	6,175,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	28.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,110.00000	4,175,000	28.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	0,000	20.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,111.00000	2,175,000	20.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		7.00000	5,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,117.00000	1,180,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		129.00000	104,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		239.00000	279,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		896.00000	833,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		6.00000	8,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,890.00000	1,825,000	18.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	18.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,160.00000	10,225,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,160.00000	8,225,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,160.00000	6,225,000	31.35	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	28.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,160.00000	4,225,000	28.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,840.00000	1,775,000	18.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	18.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		552.00000	607,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		42.00000	32,000	14.38	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		289.00000	240,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		99.00000	115,000	12.56	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		524.00000	466,000	13.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		34.00000	41,000	13.40	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		371.00000	335,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		264.00000	293,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		346.00000	310,000	13.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		289.00000	318,000	13.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		399.00000	360,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		242.00000	268,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		146.00000	165,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		553.00000	507,000	13.01	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		662.00000	709,000	14.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		169.00000	151,000	14.78	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		742.00000	791,000	15.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		149.00000	133,000	15.09	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		441.00000	481,000	13.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		248.00000	223,000	13.87	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		531.00000	492,000	13.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		310.00000	337,000	13.19	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		504.00000	466,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		333.00000	361,000	13.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		559.00000	518,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		288.00000	313,000	13.17	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										9,954.80	1	61,958
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.82230	6.86130			682,230.00	100	14,465
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.83660	6.87560			0.00	0	859
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.84570	6.88470			0.00	0	20
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.85130	6.89040			0.00	0	149
Total AU\$ / R Future										682,230.00	100	15,493
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		88.00000	73,000	11.22	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		127.00000	151,000	11.22	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		161.00000	187,000	11.58	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		72.00000	59,000	11.58	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		295.00000	270,000	11.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		119.00000	133,000	11.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		260.00000	237,000	11.49	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		134.00000	150,000	11.49	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		331.00000	305,000	12.05	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		105.00000	118,000	12.05	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		393.00000	362,000	11.90	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		158.00000	166,000	11.90	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		358.00000	328,000	11.68	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		173.00000	182,000	11.68	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		429.00000	398,000	12.12	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		144.00000	152,000	12.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		441.00000	412,000	11.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		201.00000	211,000	11.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		408.00000	380,000	11.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		218.00000	229,000	11.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		476.00000	446,000	12.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		186.00000	195,000	12.02	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							682,230.00	100	15,693
CAD/ R On 13/12/2010 Foreign Exchange Future			6.87790	6.87510			68,779.00	10	696
CAD/ R On 14/03/2011 Foreign Exchange Future			6.95410	6.95090			0.00	0	0
Total CAD/ R Future							68,779.00	10	696
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		3.00000	3,000	15.60	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		828.00000	825,000	15.60	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		2.00000	2,000	15.90	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		877.00000	874,000	15.90	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		4.00000	3,000	15.30	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		779.00000	775,000	15.30	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		149.00000	149,000	11.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		248.00000	245,000	11.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		132.00000	132,000	11.47	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		281.00000	278,000	11.47	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		168.00000	167,000	11.14	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		217.00000	213,000	11.14	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							68,779.00	10	696
CHF / R On 13/12/2010 Foreign Exchange Future			7.12050	7.17010			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.22150	7.27120			0.00	0	0
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		213.00000	179,000	14.17	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		93.00000	109,000	14.17	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		181.00000	149,000	13.93	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		111.00000	129,000	13.93	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		247.00000	211,000	14.40	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		77.00000	91,000	14.40	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		274.00000	250,000	14.99	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		253.00000	279,000	14.99	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		254.00000	231,000	15.18	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		283.00000	310,000	15.18	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		299.00000	271,000	14.79	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		228.00000	250,000	14.79	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							92,394,490.90	14,059	445,063
Total Options							0.00	0	519,807
Grand Total:							92,394,490.90	14,059	964,870