



Currency Derivatives Daily MTM Report

Daily summary for: 05/11/2010

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			6.80400	6.83410			87,696,756.00	12,889	267,413
\$ / R	On	14/03/2011	Foreign Exchange Future			6.89520	6.92550			4,626,679.20	671	67,413
\$ / R	On	13/06/2011	Foreign Exchange Future			6.98550	7.01540			391,188.00	56	15,219
\$ / R	On	19/09/2011	Foreign Exchange Future			7.08340	7.11290			0.00	0	288
Total \$ / R Future										92,714,623.20	13,616	350,333
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,116.00000	9,146,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,116.00000	7,146,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,116.00000	5,146,000	35.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	29.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,116.00000	3,146,000	29.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2.00000	1,000	20.08	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,118.00000	1,147,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		84.00000	71,000	14.87	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	6.95	Put		200.00000	217,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		885.00000	856,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	2,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,884.00000	1,854,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,884.00000	2,854,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,716.00000	1,746,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,166.00000	9,196,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	40.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,166.00000	7,196,000	40.08	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		5,166.00000	5,196,000	35.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.53	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,166.00000	3,196,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		69.00000	59,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		235.00000	255,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		836.00000	806,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,834.00000	1,804,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,834.00000	2,804,000	19.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.57	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	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,216.00000	9,246,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	40.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,216.00000	7,246,000	40.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,216.00000	5,246,000	35.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,216.00000	3,246,000	29.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	1,000	20.60	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,217.00000	1,247,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		57.00000	48,000	15.39	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		273.00000	294,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		787.00000	757,000	17.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	17.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,784.00000	1,754,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,784.00000	2,754,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,266.00000	9,296,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,266.00000	7,296,000	40.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,266.00000	5,296,000	35.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	29.94	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	10.10	Put		3,266.00000	3,296,000	29.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	20.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,267.00000	1,297,000	20.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		47.00000	39,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		313.00000	335,000	15.65	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		738.00000	708,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,734.00000	1,704,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,734.00000	2,704,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.34	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,167.00000	1,197,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,316.00000	9,346,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	40.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,316.00000	7,346,000	40.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,316.00000	5,346,000	35.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,316.00000	3,346,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		1.00000	1,000	21.12	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,317.00000	1,347,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		39.00000	32,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		355.00000	378,000	15.91	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	6.15	Call		689.00000	659,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		5.00000	5,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,684.00000	1,654,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,684.00000	2,654,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,366.00000	9,396,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	40.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,366.00000	7,396,000	40.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,366.00000	5,396,000	36.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,366.00000	3,396,000	30.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1.00000	1,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,367.00000	1,397,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		32.00000	26,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		398.00000	422,000	16.17	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		640.00000	611,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	7,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,634.00000	1,604,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,634.00000	2,604,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.84	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	16.25	Put		9,416.00000	9,446,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,416.00000	7,446,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,416.00000	5,446,000	36.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,416.00000	3,446,000	30.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1.00000	0,000	21.64	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,417.00000	1,446,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		26.00000	21,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		442.00000	467,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		592.00000	563,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	9,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,584.00000	1,554,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,584.00000	2,554,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,616.00000	9,646,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	41.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,616.00000	7,646,000	41.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,616.00000	5,646,000	36.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,616.00000	3,646,000	31.41	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	8.45	Call		0.00000	0,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,616.00000	1,646,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		12.00000	9,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		628.00000	655,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		408.00000	380,000	15.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		24.00000	26,000	15.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,384.00000	1,354,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,384.00000	2,354,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,566.00000	9,596,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	40.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,566.00000	7,596,000	40.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,566.00000	5,596,000	36.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,566.00000	3,596,000	31.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,566.00000	1,596,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		14.00000	11,000	17.22	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		580.00000	607,000	17.22	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		453.00000	424,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		19.00000	20,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,434.00000	1,404,000	21.01	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	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,434.00000	2,404,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	23.47	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,766.00000	1,796,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,666.00000	9,696,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	41.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,666.00000	7,696,000	41.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,666.00000	5,696,000	36.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,666.00000	3,696,000	31.62	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		1,666.00000	1,696,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		9.00000	7,000	17.74	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		675.00000	703,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		365.00000	337,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		31.00000	33,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,334.00000	1,304,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,334.00000	2,304,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		1.00000	0,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,467.00000	1,496,000	21.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		9,016.00000	9,046,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		7,016.00000	7,046,000	39.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		5,016.00000	5,046,000	35.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		3,016.00000	3,046,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2.00000	2,000	19.56	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1,018.00000	1,048,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		120.00000	104,000	14.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		136.00000	150,000	14.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		985.00000	955,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		1,984.00000	1,954,000	23.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		2,984.00000	2,954,000	18.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,066.00000	9,096,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,066.00000	7,096,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,066.00000	5,096,000	35.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	29.11	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		3,066.00000	3,096,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2.00000	2,000	19.82	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,068.00000	1,098,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		101.00000	87,000	14.61	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		167.00000	183,000	14.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		935.00000	905,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,934.00000	1,904,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,934.00000	2,904,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,466.00000	9,496,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	40.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,466.00000	7,496,000	40.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,466.00000	5,496,000	36.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,466.00000	3,496,000	30.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		21.00000	17,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		487.00000	513,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		545.00000	516,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		11.00000	12,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,534.00000	1,504,000	21.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.47	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	4.30	Call		2,534.00000	2,504,000	21.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,516.00000	9,546,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	40.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,516.00000	7,546,000	40.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,516.00000	5,546,000	36.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,516.00000	3,546,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,516.00000	1,546,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		17.00000	14,000	16.95	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		533.00000	560,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		498.00000	470,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		14.00000	16,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,484.00000	1,454,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,484.00000	2,454,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,216.00000	8,246,000	41.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	38.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,216.00000	6,246,000	38.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.45	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		4,216.00000	4,246,000	33.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,216.00000	2,246,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,784.00000	3,754,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,266.00000	2,296,000	25.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	25.76	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	27.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,666.00000	2,696,000	27.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,366.00000	2,396,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	27.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,716.00000	2,746,000	27.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		3.00000	2,000	19.30	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		969.00000	998,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,066.00000	2,096,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	24.93	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		772.00000	801,000	18.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		6.00000	5,000	18.26	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,966.00000	1,996,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	24.51	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		4.00000	3,000	18.78	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		870.00000	899,000	18.78	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,166.00000	2,196,000	25.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	25.34	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		724.00000	752,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		8.00000	6,000	18.00	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		42.00000	41,000	19.50	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,117.00000	1,146,000	19.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		40.00000	38,000	19.72	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,165.00000	1,193,000	19.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		46.00000	44,000	19.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,071.00000	1,099,000	19.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,597.00000	1,627,000	21.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		22.00000	22,000	21.70	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,576.00000	3,606,000	24.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	24.92	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		503.00000	525,000	16.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		128.00000	120,000	16.43	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,500.00000	1,529,000	21.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		25.00000	24,000	21.26	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		667.00000	691,000	17.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		92.00000	86,000	17.30	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		710.00000	735,000	17.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		85.00000	80,000	17.52	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		753.00000	778,000	17.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		78.00000	73,000	17.74	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		465.00000	485,000	16.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		140.00000	130,000	16.21	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		355.00000	373,000	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	14/03/2011	Foreign Exchange Option	7.10	Call		180.00000	168,000	15.55	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		583.00000	606,000	16.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		108.00000	101,000	16.86	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		193.00000	182,000	16.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		628.00000	647,000	16.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		182.00000	172,000	16.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		667.00000	687,000	16.71	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		204.00000	194,000	16.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		589.00000	609,000	16.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		498.00000	478,000	14.89	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		183.00000	193,000	14.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		172.00000	165,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,109.00000	1,132,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		165.00000	158,000	18.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,152.00000	1,175,000	18.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		179.00000	172,000	17.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,066.00000	1,089,000	17.93	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										92,714,623.20	13,616	834,966
£ / R	On	13/12/2010	Foreign Exchange Future			11.05810	11.12450			729,834.60	66	23,598
£ / R	On	14/03/2011	Foreign Exchange Future			11.19670	11.26300			2,239,340.00	200	22,649
£ / R	On	13/06/2011	Foreign Exchange Future			11.33150	11.39710			0.00	0	1,568
Total £ / R Future										2,969,174.60	266	47,815
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		26.00000	20,000	15.82	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		802.00000	862,000	15.82	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		756.00000	815,000	15.65	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		30.00000	23,000	15.65	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		203.00000	184,000	15.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		740.00000	787,000	15.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		191.00000	173,000	15.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		778.00000	826,000	15.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		215.00000	195,000	15.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		702.00000	748,000	15.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		490.00000	529,000	14.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		303.00000	276,000	14.53	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,374.00000	1,432,000	17.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		87.00000	79,000	17.07	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		898.00000	949,000	15.80	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		161.00000	146,000	15.80	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		347.00000	324,000	15.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		800.00000	843,000	15.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		333.00000	311,000	15.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		836.00000	880,000	15.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		362.00000	338,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		765.00000	807,000	15.09	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										2,969,174.60	266	49,755
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08390	0.08470			419.50	5	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08510	0.08600			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										419.50	5	286
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		165.00000	133,000	20.34	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		295.00000	343,000	20.34	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		18.00000	14,000	24.90	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,148.00000	1,224,000	24.90	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		878.00000	801,000	18.91	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		8.00000	11,000	18.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		364.00000	325,000	20.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		464.00000	515,000	20.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		131.00000	115,000	23.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,231.00000	1,305,000	23.23	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		964.00000	888,000	17.72	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		64.00000	78,000	17.72	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										419.50	5	286
€ / R	On	13/12/2010	Foreign Exchange Future			9.59330	9.73600			767,464.00	80	11,304
€ / R	On	14/03/2011	Foreign Exchange Future			9.70850	9.85140			7,300,792.00	752	11,152
€ / R	On	13/06/2011	Foreign Exchange Future			9.81970	9.96240			29,459.10	3	5,820
Total € / R Future										8,097,715.10	835	28,276
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,464.00000	10,607,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,464.00000	8,607,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,464.00000	6,607,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,464.00000	4,607,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	21.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,464.00000	2,607,000	21.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		1.00000	1,000	18.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,465.00000	1,608,000	18.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		33.00000	18,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		497.00000	625,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		555.00000	426,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		19.00000	33,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,536.00000	1,393,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	21.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,314.00000	2,457,000	21.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,514.00000	10,657,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,514.00000	8,657,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,514.00000	6,657,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,514.00000	4,657,000	27.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,514.00000	2,657,000	21.88	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	18.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,515.00000	1,658,000	18.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		28.00000	15,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		542.00000	672,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		510.00000	383,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		24.00000	40,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,486.00000	1,344,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	1,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,214.00000	11,357,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,214.00000	9,357,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,214.00000	7,357,000	32.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,214.00000	5,357,000	28.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,214.00000	3,357,000	24.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,214.00000	2,357,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		3.00000	2,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,217.00000	1,359,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		76.00000	44,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		290.00000	401,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		792.00000	654,000	13.77	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		6.00000	11,000	13.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,114.00000	11,257,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,114.00000	9,257,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,114.00000	7,257,000	32.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,114.00000	5,257,000	28.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,114.00000	3,257,000	23.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	20.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,114.00000	2,257,000	20.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		4.00000	2,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,118.00000	1,259,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		104.00000	62,000	12.62	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		218.00000	319,000	12.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		889.00000	750,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		3.00000	7,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,264.00000	10,407,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,264.00000	8,407,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,264.00000	6,407,000	30.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	27.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,264.00000	4,407,000	27.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,264.00000	2,407,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		2.00000	1,000	17.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,266.00000	1,408,000	17.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		64.00000	37,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		328.00000	444,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		743.00000	607,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		7.00000	14,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,736.00000	1,593,000	16.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	16.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,364.00000	10,507,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,364.00000	8,507,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,364.00000	6,507,000	30.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,364.00000	4,507,000	27.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	21.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,364.00000	2,507,000	21.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		2.00000	1,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,366.00000	1,508,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		46.00000	26,000	13.63	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		410.00000	533,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		648.00000	514,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		12.00000	21,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,636.00000	1,493,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,664.00000	10,807,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,664.00000	8,807,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,664.00000	6,807,000	31.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,664.00000	4,807,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,664.00000	2,807,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		1.00000	0,000	18.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,665.00000	1,807,000	18.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		17.00000	9,000	14.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		681.00000	816,000	14.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		380.00000	266,000	12.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		44.00000	73,000	12.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,336.00000	1,194,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	1,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,814.00000	10,957,000	33.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,814.00000	8,957,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,814.00000	6,957,000	31.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,814.00000	4,957,000	28.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,814.00000	2,957,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	0,000	19.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,815.00000	1,957,000	19.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		10.00000	5,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		824.00000	962,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		265.00000	168,000	11.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		79.00000	125,000	11.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,187.00000	1,045,000	15.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	2,000	15.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,114.00000	10,257,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,114.00000	8,257,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,114.00000	6,257,000	30.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	26.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,114.00000	4,257,000	26.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,886.00000	1,743,000	17.33	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	7.85	Put		0.00000	0,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,164.00000	10,307,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,164.00000	8,307,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,164.00000	6,307,000	30.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	26.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,164.00000	4,307,000	26.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,164.00000	2,307,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		3.00000	2,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,167.00000	1,309,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		89.00000	52,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		253.00000	359,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		840.00000	702,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		4.00000	9,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,836.00000	1,693,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,214.00000	10,357,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,214.00000	8,357,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,214.00000	6,357,000	30.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,214.00000	4,357,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,786.00000	1,643,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		587.00000	720,000	14.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		23.00000	13,000	14.44	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		231.00000	140,000	11.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		95.00000	147,000	11.61	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		465.00000	343,000	12.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		29.00000	50,000	12.61	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		322.00000	250,000	12.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		271.00000	342,000	12.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		298.00000	232,000	12.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		297.00000	374,000	12.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		349.00000	269,000	12.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		248.00000	311,000	12.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		148.00000	190,000	12.35	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		499.00000	398,000	12.35	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		687.00000	797,000	14.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		138.00000	105,000	14.56	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		770.00000	884,000	14.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		121.00000	92,000	14.87	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		459.00000	553,000	13.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		210.00000	161,000	13.62	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		482.00000	403,000	12.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		320.00000	383,000	12.95	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		456.00000	383,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		344.00000	413,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		509.00000	428,000	12.94	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		297.00000	358,000	12.94	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										8,097,715.10	835	61,310
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.89190	6.90210			6,891.90	1	14,803
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.90330	6.91330			3,451,650.00	500	831
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.91000	6.91880			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.91320	6.92150			0.00	0	149
Total AU\$ / R Future										3,458,541.90	501	15,853
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		96.00000	89,000	10.51	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		94.00000	97,000	10.51	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		124.00000	128,000	10.86	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		76.00000	70,000	10.86	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		320.00000	312,000	12.03	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		107.00000	109,000	12.03	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		283.00000	276,000	11.74	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		120.00000	123,000	11.74	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		358.00000	350,000	12.33	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		95.00000	97,000	12.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		411.00000	405,000	12.10	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		142.00000	145,000	12.10	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		375.00000	369,000	11.87	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		156.00000	159,000	11.87	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		449.00000	442,000	12.34	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		130.00000	132,000	12.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		458.00000	452,000	12.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		187.00000	189,000	12.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		424.00000	418,000	11.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		203.00000	205,000	11.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		494.00000	488,000	12.18	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		173.00000	175,000	12.18	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										3,458,541.90	501	16,053
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.79750	6.81100			0.00	0	679
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.87310	6.88540			0.00	0	0
Total CAD/ R Future										0.00	0	679
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		1.00000	1,000	14.95	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		890.00000	904,000	14.95	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		1.00000	0,000	15.28	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		940.00000	953,000	15.28	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		1.00000	1,000	14.61	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		840.00000	854,000	14.61	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		120.00000	115,000	11.53	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		285.00000	292,000	11.53	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		106.00000	101,000	11.69	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		321.00000	328,000	11.69		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		136.00000	130,000	11.36		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		251.00000	257,000	11.36		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	679
CHF / R On 13/12/2010 Foreign Exchange Future			7.10770	7.10970				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.20890	7.21030				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		166.00000	162,000	14.42		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		106.00000	104,000	14.42		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		136.00000	133,000	14.07		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		126.00000	125,000	14.07		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		198.00000	195,000	14.77		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		88.00000	87,000	14.77		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		237.00000	235,000	14.88		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		277.00000	276,000	14.88		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		218.00000	216,000	15.06		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		308.00000	307,000	15.06		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		258.00000	256,000	14.70		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		248.00000	247,000	14.70		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							107,240,474.30	15,223	443,392
Total Options							0.00	0	519,807
Grand Total:							107,240,474.30	15,223	963,199