



Currency Derivatives Daily MTM Report

Daily summary for: 08/10/2010

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			6.91860	6.95280			21,018,706.80	3,038	302,376
\$ / R	On	14/03/2011	Foreign Exchange Future			7.01660	7.05190			6,335,989.80	903	54,982
\$ / R	On	13/06/2011	Foreign Exchange Future			7.11390	7.14940			4,752,085.20	668	15,118
\$ / R	On	19/09/2011	Foreign Exchange Future			7.22060	7.25610			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.17670	9.21070			0.00	0	0
Total \$ / R Future										32,106,781.80	4,609	372,764
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,997.00000	9,031,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,997.00000	7,031,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	33.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,997.00000	5,031,000	33.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,997.00000	3,031,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		10.00000	9,000	18.41	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,007.00000	1,040,000	18.41	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	6.95	Call		174.00000	158,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		171.00000	189,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,006.00000	972,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,003.00000	1,969,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,003.00000	2,969,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,599.00000	1,633,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,047.00000	9,081,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,047.00000	7,081,000	38.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,047.00000	5,081,000	34.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	26.63	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,047.00000	3,081,000	26.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		153.00000	138,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		200.00000	219,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		957.00000	923,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,953.00000	1,919,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,953.00000	2,919,000	21.24	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	4.00	Put		0.00000	0,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,097.00000	9,131,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,097.00000	7,131,000	38.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,097.00000	5,131,000	34.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,097.00000	3,131,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		7.00000	7,000	18.77	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,104.00000	1,138,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		134.00000	121,000	15.08	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		231.00000	252,000	15.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		908.00000	874,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	5,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,903.00000	1,869,000	22.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,903.00000	2,869,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,147.00000	9,181,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,147.00000	7,181,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,147.00000	5,181,000	34.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	27.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,147.00000	3,181,000	27.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		6.00000	6,000	18.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,153.00000	1,187,000	18.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		117.00000	105,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		264.00000	286,000	15.27	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		860.00000	826,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		7.00000	7,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,853.00000	1,819,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,853.00000	2,819,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		9.00000	8,000	18.59	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,056.00000	1,089,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,197.00000	9,231,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,197.00000	7,231,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	34.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,197.00000	5,231,000	34.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	27.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,197.00000	3,231,000	27.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		6.00000	5,000	19.14	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,203.00000	1,236,000	19.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		102.00000	91,000	15.45	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	7.15	Put		299.00000	322,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		811.00000	778,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		8.00000	9,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,803.00000	1,769,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,803.00000	2,769,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,247.00000	9,281,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,247.00000	7,281,000	38.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	34.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,247.00000	5,281,000	34.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	27.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,247.00000	3,281,000	27.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		5.00000	4,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,252.00000	1,285,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		89.00000	79,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		336.00000	360,000	15.64	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		764.00000	731,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		11.00000	12,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,753.00000	1,719,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,753.00000	2,719,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	21.80	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	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,297.00000	9,331,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,297.00000	7,331,000	38.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	34.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,297.00000	5,331,000	34.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	27.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,297.00000	3,331,000	27.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		4.00000	4,000	19.51	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,301.00000	1,335,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		77.00000	69,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		374.00000	400,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		716.00000	684,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		13.00000	15,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,703.00000	1,669,000	21.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,703.00000	2,669,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,497.00000	9,531,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	39.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,497.00000	7,531,000	39.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,497.00000	5,531,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	28.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,497.00000	3,531,000	28.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		3.00000	2,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,500.00000	1,533,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		43.00000	38,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		540.00000	569,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		534.00000	503,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		31.00000	34,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,503.00000	1,469,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,503.00000	2,469,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,447.00000	9,481,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	39.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,447.00000	7,481,000	39.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,447.00000	5,481,000	35.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,447.00000	3,481,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		3.00000	3,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,450.00000	1,484,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		50.00000	44,000	16.37	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		497.00000	525,000	16.37	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		579.00000	547,000	16.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		26.00000	28,000	16.01	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	Call		1,553.00000	1,519,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,553.00000	2,519,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	20.81	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,649.00000	1,683,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,547.00000	9,581,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	39.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,547.00000	7,581,000	39.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,547.00000	5,581,000	35.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	28.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,547.00000	3,581,000	28.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		2.00000	2,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,549.00000	1,583,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		37.00000	33,000	16.74	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		584.00000	614,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		491.00000	461,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		38.00000	42,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,453.00000	1,419,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,453.00000	2,419,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		4.00000	3,000	19.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,351.00000	1,384,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,897.00000	8,931,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,897.00000	6,931,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	33.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,897.00000	4,931,000	33.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,897.00000	2,931,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		13.00000	12,000	18.04	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		910.00000	943,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		231.00000	208,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		128.00000	139,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,105.00000	1,071,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,103.00000	2,069,000	23.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,103.00000	3,069,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,947.00000	8,981,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,947.00000	6,981,000	38.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	33.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,947.00000	4,981,000	33.77	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	9.90	Call		0.00000	0,000	26.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,947.00000	2,981,000	26.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		11.00000	10,000	18.22	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		958.00000	991,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		201.00000	180,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		148.00000	161,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,055.00000	1,021,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,053.00000	2,019,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,053.00000	3,019,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,347.00000	9,381,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,347.00000	7,381,000	38.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,347.00000	5,381,000	35.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	27.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,347.00000	3,381,000	27.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		67.00000	59,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		414.00000	440,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		670.00000	637,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		17.00000	18,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,653.00000	1,619,000	21.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,653.00000	2,619,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,397.00000	9,431,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,397.00000	7,431,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,397.00000	5,431,000	35.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	28.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,397.00000	3,431,000	28.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		3.00000	3,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,400.00000	1,434,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		58.00000	51,000	16.19	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		455.00000	482,000	16.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		624.00000	592,000	16.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		21.00000	23,000	16.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,603.00000	1,569,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,603.00000	2,569,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,097.00000	8,131,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,097.00000	6,131,000	37.25	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	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,097.00000	4,131,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	22.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,098.00000	2,132,000	22.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,903.00000	3,869,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,148.00000	2,182,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	22.77	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,547.00000	2,581,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,247.00000	2,281,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,597.00000	2,631,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		15.00000	14,000	17.85	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		862.00000	895,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,948.00000	1,982,000	21.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	21.91	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		675.00000	705,000	17.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		28.00000	24,000	17.11	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,848.00000	1,882,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	21.55	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		21.00000	18,000	17.48	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		768.00000	799,000	17.48	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,048.00000	2,082,000	22.34	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	9.00	Call		1.00000	1,000	22.34	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		629.00000	659,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		32.00000	28,000	16.93	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		73.00000	71,000	19.04	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,021.00000	1,054,000	19.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		69.00000	67,000	19.25	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,067.00000	1,100,000	19.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		78.00000	75,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		976.00000	1,008,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,489.00000	1,523,000	21.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		41.00000	40,000	21.12	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,450.00000	3,485,000	24.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.01	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		440.00000	464,000	16.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		192.00000	181,000	16.14	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,393.00000	1,428,000	20.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		45.00000	45,000	20.70	6,750.00	150	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		592.00000	619,000	16.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		144.00000	136,000	16.97	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		632.00000	660,000	17.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		134.00000	127,000	17.18	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		673.00000	702,000	17.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		125.00000	119,000	17.38	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		405.00000	428,000	15.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		207.00000	195,000	15.93	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		256.00000	245,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		557.00000	581,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		242.00000	232,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		593.00000	618,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		270.00000	258,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		521.00000	544,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		612.00000	586,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		163.00000	172,000	14.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		223.00000	216,000	17.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,017.00000	1,045,000	17.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		215.00000	208,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,059.00000	1,087,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		232.00000	225,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		976.00000	1,004,000	17.79	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,534.00000	1,521,000	18.49	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,523.00000	1,544,000	18.49	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,518.00000	1,505,000	18.55	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,557.00000	1,578,000	18.55	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,550.00000	1,537,000	18.44	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,489.00000	1,510,000	18.44	0.00	0	0
Total \$ / R Option										6,750.00	150	447,468
Total \$ / R										32,113,531.80	4,759	820,232
£ / R	On	13/12/2010	Foreign Exchange Future			11.02180	11.08360			473,937.40	43	22,638
£ / R	On	14/03/2011	Foreign Exchange Future			11.17000	11.23350			3,351,000.00	300	22,861
£ / R	On	13/06/2011	Foreign Exchange Future			11.31590	11.38050			0.00	0	1,510

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Future										3,824,937.40	343	47,009
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		59.00000	51,000	16.01	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		875.00000	929,000	16.01	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		831.00000	884,000	15.89	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		65.00000	56,000	15.89	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		233.00000	216,000	15.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		800.00000	846,000	15.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		221.00000	205,000	15.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		838.00000	885,000	15.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		245.00000	227,000	15.35	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		762.00000	807,000	15.35	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		550.00000	590,000	14.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		333.00000	310,000	14.72	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,427.00000	1,481,000	17.04	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		110.00000	101,000	17.04	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		957.00000	1,006,000	15.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		190.00000	176,000	15.88	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		367.00000	346,000	15.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		837.00000	880,000	15.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		353.00000	333,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		873.00000	917,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		382.00000	360,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		802.00000	844,000	14.99	0.00	0	0
Total £ / R Option										0.00	0	1,940

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										3,824,937.40	343	48,949
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08460	0.08450			846.00	10	131
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08590	0.08580			0.00	0	0
Total ¥ / R Future										846.00	10	131
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		204.00000	207,000	18.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		354.00000	347,000	18.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		37.00000	38,000	22.62	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,187.00000	1,178,000	22.62	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		869.00000	878,000	17.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		19.00000	18,000	17.00	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		377.00000	383,000	19.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		497.00000	493,000	19.27	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		145.00000	154,000	22.46	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,265.00000	1,264,000	22.46	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		959.00000	961,000	16.47	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		79.00000	71,000	16.47	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										846.00	10	131
€ / R	On	13/12/2010	Foreign Exchange Future			9.63240	9.68650			4,989,583.20	518	10,469
€ / R	On	14/03/2011	Foreign Exchange Future			9.75960	9.81560			4,879,800.00	500	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.88440	9.94130			0.00	0	5,820
Total € / R Future										9,869,383.20	1,018	28,446
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,514.00000	10,568,000	33.44	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	18.20	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,514.00000	8,568,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,514.00000	6,568,000	31.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,514.00000	4,568,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,515.00000	2,569,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		8.00000	7,000	17.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,522.00000	1,575,000	17.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		70.00000	63,000	14.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		584.00000	631,000	14.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		540.00000	497,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		54.00000	65,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,488.00000	1,434,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	2,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	20.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,365.00000	2,419,000	20.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,564.00000	10,618,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,564.00000	8,618,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,564.00000	6,618,000	31.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.43	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	14.25	Put		4,564.00000	4,618,000	26.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	20.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,565.00000	2,619,000	20.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		7.00000	6,000	17.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,571.00000	1,624,000	17.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		63.00000	56,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		627.00000	674,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		500.00000	458,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		64.00000	76,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,439.00000	1,385,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		3.00000	3,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,264.00000	11,318,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,264.00000	9,318,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,264.00000	7,318,000	32.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,264.00000	5,318,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,264.00000	3,318,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		2.00000	2,000	19.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,266.00000	2,320,000	19.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		13.00000	12,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,277.00000	1,330,000	17.05	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	9.95	Call		123.00000	110,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		387.00000	428,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		757.00000	708,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		21.00000	26,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,164.00000	11,218,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,164.00000	9,218,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,164.00000	7,218,000	32.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,164.00000	5,218,000	28.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,164.00000	3,218,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	2,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,166.00000	2,220,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		16.00000	14,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,180.00000	1,232,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		153.00000	137,000	13.88	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		317.00000	355,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		850.00000	799,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		14.00000	17,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,314.00000	10,368,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.44	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	18.00	Put		8,314.00000	8,368,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,314.00000	6,368,000	31.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,314.00000	4,368,000	25.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		2.00000	1,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,316.00000	2,369,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		12.00000	10,000	17.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,326.00000	1,378,000	17.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		110.00000	98,000	14.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		424.00000	466,000	14.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		712.00000	664,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		26.00000	32,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,688.00000	1,634,000	17.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	2,000	17.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,414.00000	10,468,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,414.00000	8,468,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,414.00000	6,468,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,414.00000	4,468,000	25.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,415.00000	2,469,000	20.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		9.00000	8,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,423.00000	1,476,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		88.00000	78,000	14.60	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		502.00000	546,000	14.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		624.00000	578,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		38.00000	46,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,588.00000	1,534,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	2,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,714.00000	10,768,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,714.00000	8,768,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,714.00000	6,768,000	31.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,714.00000	4,768,000	26.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	21.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,715.00000	2,769,000	21.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		5.00000	4,000	18.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,719.00000	1,772,000	18.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		45.00000	40,000	15.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		759.00000	808,000	15.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		388.00000	352,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		102.00000	120,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,290.00000	1,236,000	15.07	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	8.40	Put		4.00000	4,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,864.00000	10,918,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,864.00000	8,918,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,864.00000	6,918,000	32.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,864.00000	4,918,000	27.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,865.00000	2,919,000	21.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		4.00000	3,000	18.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,868.00000	1,921,000	18.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		32.00000	28,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		896.00000	946,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		291.00000	261,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		155.00000	179,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,141.00000	1,087,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	5,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,164.00000	10,218,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,164.00000	8,218,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,164.00000	6,218,000	31.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	25.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,164.00000	4,218,000	25.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,837.00000	1,783,000	18.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	18.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,214.00000	10,268,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,214.00000	8,268,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,214.00000	6,268,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	25.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,214.00000	4,268,000	25.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	2,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,216.00000	2,270,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		15.00000	13,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,229.00000	1,281,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		137.00000	123,000	14.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		351.00000	391,000	14.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		803.00000	753,000	13.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		17.00000	21,000	13.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,787.00000	1,733,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,264.00000	10,318,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.44	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	17.95	Put		8,264.00000	8,318,000	33.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,264.00000	6,318,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,264.00000	4,318,000	25.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,738.00000	1,684,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		2.00000	2,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		670.00000	718,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		56.00000	50,000	15.18	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		262.00000	234,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		176.00000	202,000	13.32	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		461.00000	421,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		75.00000	89,000	13.42	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		353.00000	333,000	13.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		337.00000	373,000	13.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		333.00000	314,000	13.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		367.00000	404,000	13.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		378.00000	353,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		312.00000	343,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		203.00000	227,000	13.58	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		519.00000	487,000	13.58	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		760.00000	806,000	15.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		176.00000	166,000	15.53	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		841.00000	889,000	15.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		157.00000	149,000	15.82	0.00	0	4,508

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	Call		514.00000	489,000	13.78	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		373.00000	405,000	13.78	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		489.00000	465,000	13.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		398.00000	431,000	13.81	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		540.00000	514,000	13.76	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		349.00000	380,000	13.76	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										9,869,383.20	1,018	61,380
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.75360	6.78580			101,304.00	15	14,610
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.76990	6.79990			676,990.00	100	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78220	6.81380			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78400	6.81350			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.32990	7.35070			0.00	0	0
Total AU\$ / R Future										778,294.00	115	15,390
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		79.00000	69,000	11.12	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		193.00000	215,000	11.12	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		228.00000	252,000	11.27	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		64.00000	56,000	11.27	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		253.00000	237,000	11.35	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		153.00000	167,000	11.35	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		225.00000	210,000	11.29	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		175.00000	190,000	11.29	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		283.00000	266,000	11.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		133.00000	146,000	11.40	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	6.65	Call		345.00000	327,000	11.58	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		181.00000	195,000	11.58	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		316.00000	299,000	11.56	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		202.00000	217,000	11.56	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		375.00000	357,000	11.60	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		161.00000	175,000	11.60	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		396.00000	380,000	11.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		233.00000	246,000	11.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		369.00000	353,000	11.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		256.00000	269,000	11.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		424.00000	408,000	11.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		211.00000	224,000	11.81	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Call		874.00000	845,000	12.53	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Put		823.00000	815,000	12.53	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Call		852.00000	829,000	12.62	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Put		851.00000	849,000	12.62	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Call		896.00000	868,000	12.53	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Put		795.00000	788,000	12.53	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										778,294.00	115	15,590
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.79450	6.83950			33,972.50	5	806
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.87370	6.91990			0.00	0	0
Total CAD/ R Future										33,972.50	5	806
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		10.00000	7,000	16.09	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		871.00000	913,000	16.09	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		8.00000	6,000	16.32	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		919.00000	962,000	16.32	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		11.00000	8,000	15.86	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		822.00000	864,000	15.86	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		153.00000	133,000	11.50	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		283.00000	309,000	11.50	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		138.00000	119,000	11.65	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		318.00000	345,000	11.65	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		171.00000	149,000	11.34	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		251.00000	275,000	11.34	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							33,972.50	5	806
CHF / R On 13/12/2010 Foreign Exchange Future			7.20010	7.19730			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.30770	7.30610			0.00	0	0
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		276.00000	274,000	15.67	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		129.00000	124,000	15.67	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		245.00000	243,000	15.56	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		148.00000	143,000	15.56	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		308.00000	307,000	15.78	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		111.00000	107,000	15.78	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		310.00000	309,000	14.66	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		254.00000	251,000	14.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		285.00000	284,000	14.69	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		279.00000	276,000	14.69	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		336.00000	335,000	14.63	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		230.00000	227,000	14.63	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							46,614,214.90	6,100	464,696
Total Options							6,750.00	150	482,542
Grand Total:							46,620,964.90	6,250	947,238