



Currency Derivatives Daily MTM Report

Daily summary for: 03/11/2010

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			6.94650	6.97860			157,643,871.00	22,694	269,145
\$ / R	On	14/03/2011	Foreign Exchange Future			7.03890	7.07220			35,764,650.90	5,081	66,209
\$ / R	On	13/06/2011	Foreign Exchange Future			7.13020	7.16490			3,265,631.60	458	15,179
\$ / R	On	19/09/2011	Foreign Exchange Future			7.22990	7.26540			0.00	0	288
Total \$ / R Future										196,674,153.50	28,233	350,821
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,971.00000	9,004,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,971.00000	7,004,000	40.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	36.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,971.00000	5,004,000	36.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,971.00000	3,004,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		4.00000	3,000	19.62	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		975.00000	1,007,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		150.00000	134,000	14.78	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		121.00000	138,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,029.00000	997,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,029.00000	1,997,000	23.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	23.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,029.00000	2,997,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	0,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,572.00000	1,604,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,021.00000	9,054,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	40.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,021.00000	7,054,000	40.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	36.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,021.00000	5,054,000	36.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.38	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,021.00000	3,054,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		128.00000	113,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		149.00000	167,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		980.00000	948,000	18.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	2,000	18.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,979.00000	1,947,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,979.00000	2,947,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	19.25	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	16.05	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,071.00000	9,104,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	40.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,071.00000	7,104,000	40.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	36.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,071.00000	5,104,000	36.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,071.00000	3,104,000	29.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		3.00000	2,000	20.10	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,074.00000	1,106,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		108.00000	95,000	15.26	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		179.00000	199,000	15.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		930.00000	898,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	2,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,929.00000	1,897,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,929.00000	2,897,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,121.00000	9,154,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,121.00000	7,154,000	40.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,121.00000	5,154,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	29.84	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	10.10	Put		3,121.00000	3,154,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2.00000	2,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,123.00000	1,156,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		91.00000	80,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		212.00000	234,000	15.51	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		881.00000	849,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	3,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,879.00000	1,847,000	22.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	22.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,879.00000	2,847,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		3.00000	3,000	19.86	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,024.00000	1,057,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,171.00000	9,204,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	40.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,171.00000	7,204,000	40.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,171.00000	5,204,000	36.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,171.00000	3,204,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		2.00000	2,000	20.59	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,173.00000	1,206,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		77.00000	67,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		248.00000	271,000	15.75	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		831.00000	800,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		2.00000	4,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,829.00000	1,797,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,829.00000	2,797,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,221.00000	9,254,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	40.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,221.00000	7,254,000	40.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,221.00000	5,254,000	36.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,221.00000	3,254,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2.00000	1,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,223.00000	1,255,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		64.00000	56,000	15.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		285.00000	310,000	15.99	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		782.00000	751,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	5,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,779.00000	1,747,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,779.00000	2,747,000	20.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	20.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	42.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,271.00000	9,304,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	40.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,271.00000	7,304,000	40.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,271.00000	5,304,000	36.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,271.00000	3,304,000	30.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1.00000	1,000	21.07	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,272.00000	1,305,000	21.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		53.00000	46,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		324.00000	350,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		733.00000	702,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	6,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,729.00000	1,697,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,729.00000	2,697,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,471.00000	9,504,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	41.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,471.00000	7,504,000	41.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	37.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,471.00000	5,504,000	37.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	31.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,471.00000	3,504,000	31.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		1.00000	1,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,472.00000	1,505,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		25.00000	22,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		496.00000	526,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		542.00000	512,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		13.00000	16,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,529.00000	1,497,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,529.00000	2,497,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,421.00000	9,454,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	41.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,421.00000	7,454,000	41.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,421.00000	5,454,000	36.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,421.00000	3,454,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1.00000	1,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,422.00000	1,455,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		31.00000	26,000	16.96	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		452.00000	480,000	16.96	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		589.00000	559,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	13,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,579.00000	1,547,000	21.50	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	1,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,579.00000	2,547,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	22.76	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,621.00000	1,654,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,521.00000	9,554,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	41.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,521.00000	7,554,000	41.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	37.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,521.00000	5,554,000	37.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,521.00000	3,554,000	31.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,522.00000	1,555,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		21.00000	18,000	17.44	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		542.00000	572,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		496.00000	467,000	16.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		17.00000	21,000	16.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,479.00000	1,447,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,479.00000	2,447,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		1.00000	1,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,322.00000	1,355,000	21.31	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	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,871.00000	8,904,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,871.00000	6,904,000	39.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,871.00000	4,904,000	35.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,871.00000	2,904,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		6.00000	5,000	19.13	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		877.00000	909,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		212.00000	192,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		83.00000	96,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,129.00000	1,097,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,129.00000	2,097,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,129.00000	3,097,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,921.00000	8,954,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	40.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,921.00000	6,954,000	40.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,921.00000	4,954,000	35.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	28.91	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	9.90	Put		2,921.00000	2,954,000	28.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		5.00000	4,000	19.38	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		926.00000	958,000	19.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		180.00000	162,000	14.99	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		101.00000	116,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,079.00000	1,047,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,079.00000	2,047,000	23.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	23.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,079.00000	3,047,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,321.00000	9,354,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	40.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,321.00000	7,354,000	40.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,321.00000	5,354,000	36.76	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		3,321.00000	3,354,000	30.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		44.00000	38,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		365.00000	392,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		685.00000	654,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	8,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,679.00000	1,647,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	21.97	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		2,679.00000	2,647,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,371.00000	9,404,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	40.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,371.00000	7,404,000	40.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,371.00000	5,404,000	36.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	31.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,371.00000	3,404,000	31.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		1.00000	1,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,372.00000	1,405,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		37.00000	32,000	16.72	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		408.00000	436,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		637.00000	606,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		8.00000	10,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,629.00000	1,597,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,629.00000	2,597,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,071.00000	8,104,000	42.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	38.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,071.00000	6,104,000	38.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	34.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,071.00000	4,104,000	34.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,071.00000	2,104,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,929.00000	3,897,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,121.00000	2,154,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	25.16	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,521.00000	2,554,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,221.00000	2,254,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	27.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,571.00000	2,604,000	27.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		7.00000	6,000	18.89	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		828.00000	860,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,921.00000	1,954,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	24.22	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		635.00000	666,000	17.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		14.00000	12,000	17.93	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,821.00000	1,854,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	23.73	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		10.00000	8,000	18.41	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		731.00000	762,000	18.41	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,021.00000	2,054,000	24.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	24.69	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		588.00000	619,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		17.00000	15,000	17.68	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		59.00000	58,000	19.22	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		987.00000	1,019,000	19.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		55.00000	54,000	19.43	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,033.00000	1,065,000	19.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		64.00000	62,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		942.00000	973,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,459.00000	1,492,000	21.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		31.00000	31,000	21.37	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,429.00000	3,462,000	24.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	24.91	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		403.00000	427,000	16.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		175.00000	166,000	16.21	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,363.00000	1,396,000	20.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		35.00000	35,000	20.94	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		555.00000	582,000	17.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		127.00000	121,000	17.07	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		595.00000	623,000	17.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		117.00000	112,000	17.28	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		636.00000	665,000	17.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		108.00000	104,000	17.50	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		368.00000	391,000	15.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		190.00000	180,000	15.99	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		271.00000	291,000	15.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		243.00000	230,000	15.35	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		477.00000	503,000	16.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		149.00000	142,000	16.64	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		241.00000	231,000	16.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		526.00000	551,000	16.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		228.00000	218,000	16.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		563.00000	588,000	16.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		256.00000	244,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		491.00000	514,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		607.00000	584,000	15.08	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		142.00000	154,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		207.00000	199,000	17.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		992.00000	1,019,000	17.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		199.00000	192,000	17.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,034.00000	1,062,000	17.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		216.00000	208,000	17.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		951.00000	978,000	17.67	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										196,674,153.50	28,233	835,454
£ / R	On	13/12/2010	Foreign Exchange Future			11.17380	11.17110			290,518.80	26	23,586
£ / R	On	14/03/2011	Foreign Exchange Future			11.31320	11.31150			33,939.60	3	22,649
£ / R	On	13/06/2011	Foreign Exchange Future			11.44890	11.44830			0.00	0	1,566
Total £ / R Future										324,458.40	29	47,801
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		37.00000	34,000	15.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		766.00000	760,000	15.85	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		721.00000	715,000	15.69	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		42.00000	39,000	15.69	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		229.00000	225,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		718.00000	712,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		216.00000	213,000	15.50	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		755.00000	750,000	15.50	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		242.00000	238,000	15.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		681.00000	675,000	15.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		475.00000	469,000	14.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		336.00000	332,000	14.60	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,340.00000	1,336,000	17.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		101.00000	99,000	17.08	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		872.00000	867,000	15.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		183.00000	180,000	15.84	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		372.00000	369,000	15.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		774.00000	770,000	15.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		357.00000	354,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		809.00000	805,000	15.17	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		387.00000	384,000	14.98	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		739.00000	735,000	14.98	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										324,458.40	29	49,741
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08540	0.08640			69,174.00	810	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08660	0.08770			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										69,174.00	810	286
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		245.00000	196,000	19.82	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		205.00000	256,000	19.82	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		30.00000	23,000	24.04	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		990.00000	1,083,000	24.04	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,045.00000	946,000	19.06	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		5.00000	6,000	19.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		445.00000	391,000	19.82	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		375.00000	431,000	19.82	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		164.00000	142,000	22.77	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,094.00000	1,182,000	22.77	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,114.00000	1,016,000	17.48	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		44.00000	56,000	17.48	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										69,174.00	810	286
€ / R	On	13/12/2010	Foreign Exchange Future			9.73810	9.77250			0.00	0	11,304
€ / R	On	14/03/2011	Foreign Exchange Future			9.85370	9.89000			9,853.70	1	11,404
€ / R	On	13/06/2011	Foreign Exchange Future			9.96520	10.00370			0.00	0	5,820
Total € / R Future										9,853.70	1	28,528
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,428.00000	10,462,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,428.00000	8,462,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.52	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		6,428.00000	6,462,000	31.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,428.00000	4,462,000	28.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	21.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,428.00000	2,462,000	21.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		2.00000	2,000	17.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,430.00000	1,464,000	17.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		43.00000	36,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		471.00000	498,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		592.00000	559,000	13.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		20.00000	21,000	13.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,573.00000	1,538,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	0,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,278.00000	2,312,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,478.00000	10,512,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,478.00000	8,512,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,478.00000	6,512,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,478.00000	4,512,000	28.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,478.00000	2,512,000	21.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		2.00000	1,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,480.00000	1,513,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		37.00000	31,000	13.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		515.00000	543,000	13.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		546.00000	514,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		24.00000	26,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,523.00000	1,488,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	0,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,178.00000	11,212,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,178.00000	9,212,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,178.00000	7,212,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,178.00000	5,212,000	29.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,178.00000	3,212,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	20.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,178.00000	2,212,000	20.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		4.00000	3,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,182.00000	1,215,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		94.00000	81,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		272.00000	293,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		829.00000	795,000	14.32	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		7.00000	7,000	14.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,078.00000	11,112,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,078.00000	9,112,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,078.00000	7,112,000	32.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,078.00000	5,112,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	24.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,078.00000	3,112,000	24.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,078.00000	2,112,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		6.00000	5,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,084.00000	1,117,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		127.00000	110,000	12.39	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		205.00000	222,000	12.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		926.00000	892,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		4.00000	4,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,228.00000	10,262,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,228.00000	8,262,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,228.00000	6,262,000	31.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	28.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,228.00000	4,262,000	28.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	20.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,228.00000	2,262,000	20.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		4.00000	3,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,232.00000	1,265,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		81.00000	69,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		309.00000	331,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		780.00000	747,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		8.00000	9,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,773.00000	1,738,000	17.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	0,000	17.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,328.00000	10,362,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,328.00000	8,362,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,328.00000	6,362,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	28.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,328.00000	4,362,000	28.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,328.00000	2,362,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		3.00000	2,000	17.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,331.00000	1,364,000	17.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		59.00000	50,000	13.35	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		387.00000	412,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		685.00000	652,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		13.00000	14,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,673.00000	1,638,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	0,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,628.00000	10,662,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,628.00000	8,662,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,628.00000	6,662,000	31.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,628.00000	4,662,000	28.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	22.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,628.00000	2,662,000	22.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		1.00000	1,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,629.00000	1,663,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		23.00000	19,000	14.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		651.00000	681,000	14.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		416.00000	386,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		44.00000	48,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,373.00000	1,339,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,778.00000	10,812,000	34.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,778.00000	8,812,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,778.00000	6,812,000	32.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,778.00000	4,812,000	28.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,778.00000	2,812,000	22.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	1,000	18.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,779.00000	1,813,000	18.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		14.00000	12,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		792.00000	824,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		298.00000	272,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		76.00000	84,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,223.00000	1,189,000	15.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	1,000	15.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,078.00000	10,112,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,078.00000	8,112,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,078.00000	6,112,000	30.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,078.00000	4,112,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,923.00000	1,888,000	18.45	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	7.85	Put		1.00000	0,000	18.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,128.00000	10,162,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,128.00000	8,162,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,128.00000	6,162,000	31.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,128.00000	4,162,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,128.00000	2,162,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		5.00000	4,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,133.00000	1,166,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		109.00000	95,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		237.00000	257,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		877.00000	843,000	14.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		5.00000	5,000	14.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,873.00000	1,838,000	18.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	0,000	18.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,178.00000	10,212,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,178.00000	8,212,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,178.00000	6,212,000	31.08	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	27.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,178.00000	4,212,000	27.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,823.00000	1,788,000	18.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	0,000	18.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		560.00000	588,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		32.00000	26,000	14.11	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		262.00000	237,000	12.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		90.00000	99,000	12.44	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		502.00000	470,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		30.00000	32,000	13.31	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		352.00000	328,000	12.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		262.00000	274,000	12.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		326.00000	304,000	12.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		286.00000	300,000	12.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		378.00000	354,000	12.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		238.00000	250,000	12.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		143.00000	150,000	12.74	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		533.00000	504,000	12.74	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		664.00000	690,000	14.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		154.00000	144,000	14.52	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		745.00000	772,000	14.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		135.00000	126,000	14.83	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		440.00000	462,000	13.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		230.00000	216,000	13.59	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		512.00000	487,000	12.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		308.00000	322,000	12.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		485.00000	461,000	13.00	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		331.00000	346,000	13.00	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		540.00000	514,000	12.97	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		286.00000	299,000	12.97	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										9,853.70	1	61,562
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.88700	6.93990			344,350.00	50	14,515
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.89760	6.95120			779,428.80	113	881
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.90400	6.95930			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.90900	6.96380			0.00	0	149
Total AU\$ / R Future										1,123,778.80	163	15,615
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		123.00000	90,000	10.54	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		83.00000	103,000	10.54	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		103.00000	134,000	10.90	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		93.00000	71,000	10.90	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		352.00000	310,000	12.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		101.00000	112,000	12.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		314.00000	274,000	11.75	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		113.00000	126,000	11.75	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		390.00000	347,000	12.32	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		89.00000	99,000	12.32	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		445.00000	402,000	12.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		136.00000	148,000	12.12	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		408.00000	367,000	11.89	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		149.00000	163,000	11.89	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		483.00000	439,000	12.34	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		124.00000	135,000	12.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		491.00000	451,000	12.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		177.00000	192,000	12.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		456.00000	417,000	11.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		192.00000	208,000	11.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		528.00000	486,000	12.18	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		164.00000	177,000	12.18	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										1,123,778.80	163	15,815
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.88020	6.90190			0.00	0	696
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.95580	6.97780			0.00	0	0
Total CAD/ R Future										0.00	0	696
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		2.00000	2,000	15.56	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		800.00000	822,000	15.56	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		2.00000	2,000	15.90	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		850.00000	872,000	15.90	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		3.00000	2,000	15.23	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		751.00000	772,000	15.23	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		162.00000	153,000	11.77	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		234.00000	247,000	11.77	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		144.00000	136,000	11.93	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		266.00000	280,000	11.93		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		182.00000	172,000	11.60		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		204.00000	216,000	11.60		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	696
CHF / R On 13/12/2010 Foreign Exchange Future			7.09460	7.13450				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.19430	7.23600				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		185.00000	157,000	14.34		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		101.00000	112,000	14.34		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		155.00000	129,000	14.10		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		121.00000	134,000	14.10		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		217.00000	188,000	14.58		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		83.00000	93,000	14.58		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		251.00000	232,000	15.03		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		265.00000	288,000	15.03		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		231.00000	214,000	15.22		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		295.00000	320,000	15.22		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		275.00000	252,000	14.83		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		239.00000	258,000	14.83		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							198,201,418.40	29,236	443,897
Total Options							0.00	0	519,807
Grand Total:							198,201,418.40	29,236	963,704