



Currency Derivatives Daily MTM Report

Daily summary for: 16/11/2010

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			7.07860	7.00630			49,033,462.20	6,927	264,717
\$ / R	On	14/03/2011	Foreign Exchange Future			7.17410	7.10160			10,753,975.90	1,499	71,436
\$ / R	On	13/06/2011	Foreign Exchange Future			7.26710	7.19410			12,048,851.80	1,658	16,238
\$ / R	On	19/09/2011	Foreign Exchange Future			7.36700	7.29350			0.00	0	288
Total \$ / R Future										71,836,289.90	10,084	352,679
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,944.00000	8,871,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,944.00000	6,871,000	42.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	37.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,944.00000	4,871,000	37.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,944.00000	2,871,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2.00000	3,000	20.30	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		946.00000	874,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		145.00000	192,000	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	13/12/2010	Foreign Exchange Option	6.95	Put		89.00000	63,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,057.00000	1,129,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,056.00000	2,129,000	19.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	19.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,056.00000	3,129,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,544.00000	1,471,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,994.00000	8,921,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,994.00000	6,921,000	42.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	37.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,994.00000	4,921,000	37.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	30.63	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,994.00000	2,921,000	30.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		116.00000	158,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		110.00000	79,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,007.00000	1,079,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	0,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,006.00000	2,079,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,006.00000	3,079,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,044.00000	8,971,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	42.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,044.00000	6,971,000	42.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	37.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,044.00000	4,971,000	37.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	30.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,044.00000	2,971,000	30.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	2,000	20.92	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,045.00000	973,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		95.00000	128,000	14.71	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		139.00000	99,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		957.00000	1,029,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	0,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,956.00000	2,029,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,956.00000	3,029,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,094.00000	9,021,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	42.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,094.00000	7,021,000	42.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	37.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,094.00000	5,021,000	37.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	30.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,094.00000	3,021,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	21.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,095.00000	1,022,000	21.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		77.00000	105,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		171.00000	126,000	15.02	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		907.00000	979,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		1.00000	0,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,906.00000	1,979,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,906.00000	2,979,000	18.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	2,000	20.61	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		995.00000	923,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,144.00000	9,071,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	42.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,144.00000	7,071,000	42.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	37.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,144.00000	5,071,000	37.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	31.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,144.00000	3,071,000	31.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		1.00000	1,000	21.54	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,145.00000	1,072,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		63.00000	86,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		207.00000	157,000	15.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		857.00000	929,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		1.00000	0,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,856.00000	1,929,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,856.00000	2,929,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,194.00000	9,121,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,194.00000	7,121,000	43.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	37.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,194.00000	5,121,000	37.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	31.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,194.00000	3,121,000	31.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1.00000	1,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,195.00000	1,122,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		50.00000	70,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		244.00000	191,000	15.64	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		808.00000	880,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		2.00000	1,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,806.00000	1,879,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,806.00000	2,879,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	45.34	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	16.25	Put		9,244.00000	9,171,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,244.00000	7,171,000	43.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	37.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,244.00000	5,171,000	37.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	31.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,244.00000	3,171,000	31.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1.00000	1,000	22.17	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,245.00000	1,172,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		40.00000	57,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		284.00000	228,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		758.00000	830,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		2.00000	1,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,756.00000	1,829,000	19.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	19.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,756.00000	2,829,000	18.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,444.00000	9,371,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,444.00000	7,371,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	38.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,444.00000	5,371,000	38.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	32.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,444.00000	3,371,000	32.28	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	8.45	Call		0.00000	0,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,444.00000	1,371,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		16.00000	24,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		460.00000	395,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		563.00000	633,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		7.00000	4,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,556.00000	1,629,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,556.00000	2,629,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,394.00000	9,321,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,394.00000	7,321,000	43.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	38.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,394.00000	5,321,000	38.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	32.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,394.00000	3,321,000	32.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,394.00000	1,321,000	23.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		21.00000	29,000	16.88	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		415.00000	350,000	16.88	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		611.00000	682,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		5.00000	3,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,606.00000	1,679,000	19.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,606.00000	2,679,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	24.34	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,594.00000	1,521,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,494.00000	9,421,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,494.00000	7,421,000	43.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	38.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,494.00000	5,421,000	38.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	32.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,494.00000	3,421,000	32.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	23.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,494.00000	1,421,000	23.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		13.00000	19,000	17.51	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		507.00000	440,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		515.00000	584,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		9.00000	5,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,506.00000	1,579,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,506.00000	2,579,000	18.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	18.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,294.00000	1,222,000	22.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,844.00000	8,771,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,844.00000	6,771,000	42.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,844.00000	4,771,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,844.00000	2,771,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		3.00000	4,000	19.68	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		847.00000	775,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		213.00000	268,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		57.00000	39,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,156.00000	1,229,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,156.00000	2,229,000	18.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,156.00000	3,229,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,894.00000	8,821,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,894.00000	6,821,000	42.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,894.00000	4,821,000	36.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	30.26	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	9.90	Put		2,894.00000	2,821,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2.00000	3,000	19.99	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		896.00000	824,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		177.00000	229,000	15.67	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		71.00000	50,000	15.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,106.00000	1,179,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,106.00000	2,179,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,106.00000	3,179,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,294.00000	9,221,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,294.00000	7,221,000	43.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	37.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,294.00000	5,221,000	37.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,294.00000	3,221,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		32.00000	46,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		326.00000	267,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		709.00000	780,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		3.00000	1,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,706.00000	1,779,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	19.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,706.00000	2,779,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,344.00000	9,271,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,344.00000	7,271,000	43.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	38.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,344.00000	5,271,000	38.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	31.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,344.00000	3,271,000	31.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	1,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,344.00000	1,272,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		26.00000	37,000	16.57	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		370.00000	308,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		660.00000	731,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		4.00000	2,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,656.00000	1,729,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,656.00000	2,729,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,044.00000	7,971,000	45.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,044.00000	5,971,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	34.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,044.00000	3,971,000	34.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	27.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,044.00000	1,971,000	27.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,956.00000	4,029,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,094.00000	2,021,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	27.32	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	28.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,494.00000	2,421,000	28.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	27.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,194.00000	2,121,000	27.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,544.00000	2,471,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		3.00000	5,000	19.37	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		797.00000	726,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,894.00000	1,821,000	26.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	26.20	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		602.00000	533,000	18.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		8.00000	12,000	18.13	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,794.00000	1,721,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	25.58	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		5.00000	8,000	18.75	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		699.00000	629,000	18.75	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,994.00000	1,921,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	26.83	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		554.00000	486,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		10.00000	15,000	17.82	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		55.00000	64,000	18.73	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		953.00000	890,000	18.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		51.00000	60,000	18.95	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		999.00000	936,000	18.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		59.00000	69,000	18.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		907.00000	845,000	18.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,425.00000	1,358,000	20.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		27.00000	32,000	20.91	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,399.00000	3,327,000	24.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	24.96	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		370.00000	325,000	15.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		172.00000	199,000	15.67	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,329.00000	1,262,000	20.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		31.00000	36,000	20.47	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		521.00000	468,000	16.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		123.00000	142,000	16.55	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		561.00000	507,000	16.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		113.00000	131,000	16.77	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		602.00000	547,000	16.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		104.00000	121,000	16.98	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		336.00000	293,000	15.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		188.00000	217,000	15.46	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		241.00000	209,000	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	14/03/2011	Foreign Exchange Option	7.10	Call		243.00000	283,000	15.07	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		443.00000	394,000	16.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		145.00000	168,000	16.11	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		242.00000	268,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		498.00000	451,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		228.00000	253,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		534.00000	486,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		257.00000	285,000	15.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		463.00000	418,000	15.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		624.00000	679,000	15.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		130.00000	112,000	15.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		204.00000	222,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		961.00000	905,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		196.00000	213,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,003.00000	946,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		213.00000	231,000	17.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		920.00000	864,000	17.23	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										71,836,289.90	10,084	837,312
\$ / R MAXOn	13/12/2010	Foreign Exchange Future		7.07860		7.00630				0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Future		7.17410		7.10160				286,964.00	40	20
Total \$ / R MAXI Future										286,964.00	40	20
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	7.00	Call		11,588.00000	15,835,000	15.03		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	7.00	Put		10,958.00000	7,975,000	15.03		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	7.05	Call		9,494.00000	12,762,000	14.71		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	7.05	Put		13,864.00000	9,902,000	14.71		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	6.95	Call		14,499.00000	19,222,000	15.35		0.00	0	0
\$ / R MAXOn	13/12/2010	Foreign Exchange Option	6.95	Put		8,869.00000	6,362,000	15.35		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Call		29,555.00000	34,042,000	15.15		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.00	Put		19,395.00000	16,632,000	15.15		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Call		26,838.00000	31,074,000	15.11		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	7.05	Put		21,678.00000	18,664,000	15.11		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Call		32,435.00000	37,167,000	15.20		0.00	0	0
\$ / R MAXOn	14/03/2011	Foreign Exchange Option	6.95	Put		17,275.00000	14,757,000	15.20		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										286,964.00	40	20
£ / R	On 13/12/2010	Foreign Exchange Future				11.31850	11.27310			249,007.00	22	23,067
£ / R	On 14/03/2011	Foreign Exchange Future				11.46190	11.41670			343,857.00	30	21,721
£ / R	On 13/06/2011	Foreign Exchange Future				11.59850	11.55320			0.00	0	1,568
Total £ / R Future										592,864.00	52	46,356
£ / R	On 13/12/2010	Foreign Exchange Option	11.90	Call		29.00000	33,000	16.28		0.00	0	0
£ / R	On 13/12/2010	Foreign Exchange Option	11.90	Put		656.00000	615,000	16.28		0.00	0	0
£ / R	On 13/12/2010	Foreign Exchange Option	11.85	Put		611.00000	570,000	16.08		0.00	0	0
£ / R	On 13/12/2010	Foreign Exchange Option	11.85	Call		34.00000	38,000	16.08		0.00	0	50
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Call		238.00000	254,000	15.18		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.80	Put		621.00000	592,000	15.18		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Call		224.00000	239,000	15.28		0.00	0	0
£ / R	On 14/03/2011	Foreign Exchange Option	11.85	Put		657.00000	627,000	15.28		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		252.00000	269,000	15.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		585.00000	557,000	15.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		392.00000	370,000	14.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		359.00000	382,000	14.46	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,230.00000	1,192,000	16.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		97.00000	104,000	16.72	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		770.00000	738,000	15.59	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		187.00000	200,000	15.59	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		392.00000	414,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		689.00000	666,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		376.00000	398,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		723.00000	700,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		409.00000	432,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		656.00000	634,000	14.92	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										592,864.00	52	48,296
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08510	0.08460			1,702.00	20	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08640	0.08580			0.00	0	0
Total ¥ / R Future										1,702.00	20	286
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		127.00000	143,000	19.91	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		267.00000	233,000	19.91	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		8.00000	9,000	24.56	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,148.00000	1,099,000	24.56	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		864.00000	912,000	19.41	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	0.08	Put		4.00000	2,000	19.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		336.00000	362,000	19.89	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		456.00000	422,000	19.89	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		113.00000	122,000	22.89	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,233.00000	1,182,000	22.89	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		939.00000	991,000	17.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		59.00000	51,000	17.60	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,702.00	20	286
€ / R	On	13/12/2010	Foreign Exchange Future			9.61240	9.54650			1,835,968.40	191	11,521
€ / R	On	14/03/2011	Foreign Exchange Future			9.73030	9.66490			2,189,317.50	225	11,282
€ / R	On	13/06/2011	Foreign Exchange Future			9.84330	9.77780			0.00	0	5,820
Total € / R Future										4,025,285.90	416	28,623
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,654.00000	10,588,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,654.00000	8,588,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	34.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,654.00000	6,588,000	34.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	29.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,654.00000	4,588,000	29.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	24.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,654.00000	2,588,000	24.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	1,000	20.41	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	11.20	Put		1,654.00000	1,589,000	20.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		12.00000	15,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		666.00000	603,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		380.00000	436,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		34.00000	24,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,347.00000	1,412,000	18.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	0,000	18.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	23.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,504.00000	2,438,000	23.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,704.00000	10,638,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,704.00000	8,638,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,704.00000	6,638,000	34.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	29.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,704.00000	4,638,000	29.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	24.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,704.00000	2,638,000	24.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	20.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,704.00000	1,638,000	20.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		10.00000	12,000	15.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		714.00000	650,000	15.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		338.00000	392,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		42.00000	30,000	14.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,297.00000	1,362,000	17.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	0,000	17.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,404.00000	11,338,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,404.00000	9,338,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	35.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,404.00000	7,338,000	35.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,404.00000	5,338,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	26.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,404.00000	3,338,000	26.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,404.00000	2,338,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		1.00000	1,000	19.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,405.00000	1,339,000	19.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		31.00000	38,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		435.00000	376,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		607.00000	669,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		11.00000	7,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,304.00000	11,238,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,304.00000	9,238,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	35.44	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	16.85	Put		7,304.00000	7,238,000	35.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,304.00000	5,238,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	26.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,304.00000	3,238,000	26.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	23.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,304.00000	2,238,000	23.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		1.00000	1,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,305.00000	1,239,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		46.00000	56,000	13.70	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		350.00000	294,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		703.00000	766,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		7.00000	4,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,454.00000	10,388,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,454.00000	8,388,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	33.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,454.00000	6,388,000	33.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	29.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,454.00000	4,388,000	29.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	23.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,454.00000	2,388,000	23.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		1.00000	1,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,455.00000	1,389,000	19.42	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	10.00	Call		26.00000	32,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		480.00000	420,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		559.00000	621,000	15.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		13.00000	9,000	15.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,547.00000	1,612,000	18.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	0,000	18.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,554.00000	10,488,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,554.00000	8,488,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,554.00000	6,488,000	33.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	29.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,554.00000	4,488,000	29.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	23.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,554.00000	2,488,000	23.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		1.00000	1,000	19.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,555.00000	1,489,000	19.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		18.00000	22,000	14.94	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		572.00000	510,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		468.00000	527,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		22.00000	15,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,447.00000	1,512,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	0,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	36.97	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	20.40	Put		10,854.00000	10,788,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,854.00000	8,788,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	34.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,854.00000	6,788,000	34.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,854.00000	4,788,000	30.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	24.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,854.00000	2,788,000	24.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,854.00000	1,788,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		6.00000	7,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		860.00000	795,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		224.00000	269,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		78.00000	57,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,147.00000	1,213,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,004.00000	10,938,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,004.00000	8,938,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	34.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,004.00000	6,938,000	34.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	30.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,004.00000	4,938,000	30.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	25.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,004.00000	2,938,000	25.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,004.00000	1,938,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		3.00000	4,000	17.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,007.00000	942,000	17.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		132.00000	165,000	12.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		136.00000	103,000	12.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		998.00000	1,063,000	17.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		2.00000	1,000	17.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,304.00000	10,238,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,304.00000	8,238,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	33.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,304.00000	6,238,000	33.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	28.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,304.00000	4,238,000	28.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,697.00000	1,762,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	0,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,354.00000	10,288,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,354.00000	8,288,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	33.50	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	15.90	Put		6,354.00000	6,288,000	33.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,354.00000	4,288,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	23.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,354.00000	2,288,000	23.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		1.00000	1,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,355.00000	1,289,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		38.00000	46,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		392.00000	334,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		654.00000	718,000	15.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		8.00000	6,000	15.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,647.00000	1,712,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	0,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,404.00000	10,338,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,404.00000	8,338,000	36.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	33.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,404.00000	6,338,000	33.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	29.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,404.00000	4,338,000	29.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,597.00000	1,662,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	0,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		762.00000	698,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		8.00000	10,000	15.94	0.00	0	60

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	9.60	Call		112.00000	136,000	12.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		166.00000	124,000	12.46	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		298.00000	349,000	13.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		52.00000	37,000	13.78	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		237.00000	261,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		372.00000	331,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		220.00000	243,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		405.00000	363,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		255.00000	281,000	13.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		340.00000	301,000	13.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		210.00000	183,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		375.00000	413,000	13.00	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		834.00000	779,000	15.12	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		99.00000	109,000	15.12	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		921.00000	864,000	15.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		86.00000	94,000	15.42	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		588.00000	538,000	14.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		153.00000	168,000	14.21	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		387.00000	415,000	13.27	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		409.00000	372,000	13.27	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		368.00000	391,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		440.00000	398,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		407.00000	440,000	13.26	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		379.00000	347,000	13.26	0.00	0	0
Total € / R Option										0.00	0	33,034

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R							4,025,285.90	416	61,657
AU\$ / R On 13/12/2010 Foreign Exchange Future			6.91270	6.91150			0.00	0	14,802
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.91990	6.91920			0.00	0	831
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.92780	6.92690			0.00	0	70
AU\$ / R On 19/09/2011 Foreign Exchange Future			6.93100	6.93160			0.00	0	0
Total AU\$ / R Future							0.00	0	15,703
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		85.00000	86,000	10.55	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		74.00000	73,000	10.55	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		103.00000	101,000	10.86	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		64.00000	64,000	10.86	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		315.00000	314,000	11.90	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		96.00000	94,000	11.90	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		278.00000	277,000	11.57	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		109.00000	107,000	11.57	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		353.00000	353,000	12.23	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		84.00000	83,000	12.23	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		409.00000	409,000	11.98	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		132.00000	131,000	11.98	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		372.00000	372,000	11.73	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		145.00000	144,000	11.73	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		447.00000	447,000	12.24	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		120.00000	119,000	12.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		460.00000	459,000	11.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		178.00000	178,000	11.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		425.00000	424,000	11.81	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 19/09/2011 Foreign Exchange Option	6.70	Put		193.00000	193,000	11.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		496.00000	495,000	12.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		164.00000	164,000	12.17	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	15,903
CAD/ R On 13/12/2010 Foreign Exchange Future			6.94320	6.94980			1,833,004.80	264	400
CAD/ R On 14/03/2011 Foreign Exchange Future			7.02040	7.02770			0.00	0	0
Total CAD/ R Future							1,833,004.80	264	400
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	14.73	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		750.00000	757,000	14.73	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	15.05	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		800.00000	807,000	15.05	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		1.00000	1,000	14.41	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		701.00000	708,000	14.41	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		174.00000	167,000	11.36	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		196.00000	197,000	11.36	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		154.00000	148,000	11.53	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		226.00000	228,000	11.53	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		196.00000	188,000	11.20	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		168.00000	168,000	11.20	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							1,833,004.80	264	400
CHF / R On 13/12/2010 Foreign Exchange Future			7.17640	7.12010			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.27960	7.22370			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		152.00000	188,000	14.76	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		82.00000	62,000	14.76	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		121.00000	154,000	14.43	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		101.00000	78,000	14.43	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		185.00000	225,000	15.10	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		65.00000	49,000	15.10	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		233.00000	257,000	14.70	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		259.00000	227,000	14.70	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		213.00000	236,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		289.00000	256,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		254.00000	284,000	14.74	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		230.00000	204,000	14.74	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
RAIN On 13/12/2010 Foreign Exchange Future			13,923.47000	13,812.60000			0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Future			14,115.10000	14,009.99000			0.00	0	0
Total RAIN Future							0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.00	Call		3,126.00000	4,235,000	2.00	0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.00	Put		0.00000	0,000	2.00	0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.01	Call		3,126.00000	4,235,000	2.00	0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.01	Put		0.00000	0,000	2.00	0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13499.99	Call		3,126.00000	4,235,000	2.00	0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13499.99	Put		0.00000	0,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		4,102.00000	5,151,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		2.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		4,102.00000	5,151,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		2.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		4,102.00000	5,151,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		2.00000	0,000	2.00	0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Future			1.06620	1.05450			0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.08350	1.07430			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		561.00000	672,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		16.00000	10,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		198.00000	265,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		153.00000	103,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		1,050.00000	1,165,000	20.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		5.00000	3,000	20.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		497.00000	532,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		254.00000	197,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		281.00000	295,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		538.00000	460,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Call		843.00000	903,000	14.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.00	Put		100.00000	68,000	14.00	0.00	0	0
Total YUAN/R Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total YUAN/R							0.00	0	0
Total Futures							78,576,110.60	10,876	444,217
Total Options							0.00	0	519,807
Grand Total:							78,576,110.60	10,876	964,024