



Currency Derivatives Daily MTM Report

Daily summary for: 01/10/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.01510	7.05960			55,398,244.70	7,897	315,658
\$ / R	On	14/03/2011	Foreign Exchange Future			7.11370	7.15820			931,894.70	131	36,597
\$ / R	On	13/06/2011	Foreign Exchange Future			7.21070	7.25630			829,230.50	115	13,955
Total \$ / R Future										57,159,369.90	8,143	366,210
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,890.00000	8,935,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	36.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,890.00000	6,935,000	36.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	32.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,890.00000	4,935,000	32.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,890.00000	2,935,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		14.00000	12,000	16.95	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		904.00000	947,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		233.00000	204,000	13.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		123.00000	139,000	13.64	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	5.95	Call		1,112.00000	1,067,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,110.00000	2,065,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,110.00000	3,065,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		3.00000	2,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,493.00000	1,537,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,940.00000	8,985,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,940.00000	6,985,000	36.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	32.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,940.00000	4,985,000	32.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	24.86	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,940.00000	2,985,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		203.00000	176,000	13.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		143.00000	161,000	13.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,062.00000	1,018,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,060.00000	2,015,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,060.00000	3,015,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	37.93	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	Put		8,990.00000	9,035,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,990.00000	7,035,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,990.00000	5,035,000	32.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,990.00000	3,035,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		10.00000	9,000	17.31	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,000.00000	1,044,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		175.00000	155,000	13.68	193,750.00	1,250	1,250
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		165.00000	190,000	13.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,013.00000	969,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	4,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,010.00000	1,965,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,010.00000	2,965,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,040.00000	9,085,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,040.00000	7,085,000	36.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	32.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,040.00000	5,085,000	32.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,040.00000	3,085,000	25.27	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	8.10	Call		9.00000	8,000	17.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,049.00000	1,093,000	17.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		154.00000	135,000	13.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		194.00000	220,000	13.86	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		964.00000	920,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	5,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,960.00000	1,915,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,960.00000	2,915,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		12.00000	10,000	17.13	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		952.00000	995,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,090.00000	9,135,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,090.00000	7,135,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	32.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,090.00000	5,135,000	32.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,090.00000	3,135,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		8.00000	7,000	17.67	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,098.00000	1,142,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		135.00000	118,000	14.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		225.00000	253,000	14.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		915.00000	871,000	15.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		5.00000	6,000	15.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,910.00000	1,865,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,910.00000	2,865,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,140.00000	9,185,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	36.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,140.00000	7,185,000	36.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	32.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,140.00000	5,185,000	32.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,140.00000	3,185,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		7.00000	6,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,147.00000	1,191,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		118.00000	103,000	14.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		258.00000	288,000	14.22	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		866.00000	823,000	15.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	8,000	15.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,860.00000	1,815,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,860.00000	2,815,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,190.00000	9,235,000	37.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,190.00000	7,235,000	36.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	33.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,190.00000	5,235,000	33.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,190.00000	3,235,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		6.00000	5,000	18.04	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,196.00000	1,240,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		103.00000	89,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		293.00000	324,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		818.00000	775,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	10,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,810.00000	1,765,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,810.00000	2,765,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,390.00000	9,435,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	37.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,390.00000	7,435,000	37.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	33.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,390.00000	5,435,000	33.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,390.00000	3,435,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		4.00000	3,000	18.76	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	Put		1,394.00000	1,438,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		58.00000	50,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		448.00000	485,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		630.00000	588,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		20.00000	23,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,610.00000	1,565,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,610.00000	2,565,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,340.00000	9,385,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,340.00000	7,385,000	37.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	33.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,340.00000	5,385,000	33.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,340.00000	3,385,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		4.00000	3,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,344.00000	1,388,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		67.00000	58,000	14.95	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		407.00000	443,000	14.95	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		676.00000	634,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		16.00000	19,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,660.00000	1,615,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	20.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,660.00000	2,615,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	19.31	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,542.00000	1,587,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,440.00000	9,485,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,440.00000	7,485,000	37.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	33.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,440.00000	5,485,000	33.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,440.00000	3,485,000	26.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		3.00000	3,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,443.00000	1,488,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		50.00000	43,000	15.31	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		490.00000	528,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		584.00000	543,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		24.00000	28,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,560.00000	1,516,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,560.00000	2,515,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		5.00000	4,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,245.00000	1,289,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.93	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	Put		8,790.00000	8,835,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,790.00000	6,835,000	36.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,790.00000	4,835,000	31.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,790.00000	2,835,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		18.00000	16,000	16.58	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		808.00000	851,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		300.00000	267,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		90.00000	102,000	13.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,211.00000	1,167,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	2,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,210.00000	2,165,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,210.00000	3,165,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,840.00000	8,885,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,840.00000	6,885,000	36.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,840.00000	4,885,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	24.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,840.00000	2,885,000	24.45	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	7.90	Call		16.00000	13,000	16.77	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		856.00000	898,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		265.00000	235,000	13.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		105.00000	120,000	13.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,161.00000	1,117,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	2,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,160.00000	2,115,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,160.00000	3,115,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,240.00000	9,285,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,240.00000	7,285,000	37.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,240.00000	5,285,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,240.00000	3,285,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		89.00000	77,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		329.00000	362,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		770.00000	727,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		10.00000	12,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,760.00000	1,715,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,760.00000	2,715,000	20.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,290.00000	9,335,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,290.00000	7,335,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	33.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,290.00000	5,335,000	33.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,290.00000	3,335,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		5.00000	4,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,295.00000	1,339,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		77.00000	67,000	14.77	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		367.00000	402,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		723.00000	680,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		13.00000	15,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,710.00000	1,665,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,710.00000	2,665,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,990.00000	8,035,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	35.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,990.00000	6,035,000	35.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,990.00000	4,035,000	29.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,991.00000	2,036,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,010.00000	3,965,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,041.00000	2,086,000	21.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	21.17	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,440.00000	2,485,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1.00000	1,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,141.00000	2,186,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,490.00000	2,535,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		21.00000	18,000	16.40	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		761.00000	803,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,841.00000	1,886,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	20.40	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		578.00000	617,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		38.00000	32,000	15.68	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,742.00000	1,786,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		2.00000	1,000	20.03	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		28.00000	24,000	16.04	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		668.00000	709,000	16.04	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,941.00000	1,986,000	20.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	20.76	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		534.00000	572,000	15.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		44.00000	37,000	15.49	46,250.00	1,250	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		85.00000	78,000	17.89	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		927.00000	964,000	17.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		80.00000	74,000	18.09	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		972.00000	1,010,000	18.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		90.00000	83,000	17.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		882.00000	919,000	17.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,390.00000	1,430,000	19.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		48.00000	44,000	19.92	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,345.00000	3,389,000	23.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	3,000	23.14	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		364.00000	392,000	15.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		222.00000	206,000	15.05	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,295.00000	1,335,000	19.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		53.00000	49,000	19.51	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		508.00000	540,000	15.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		166.00000	154,000	15.86	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		547.00000	579,000	16.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		155.00000	143,000	16.06	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		586.00000	620,000	16.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		144.00000	134,000	16.27	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		331.00000	358,000	14.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		239.00000	222,000	14.85	0.00	0	7,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		284.00000	267,000	15.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		478.00000	506,000	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	13/06/2011	Foreign Exchange Option	7.50	Call		269.00000	253,000	15.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		513.00000	542,000	15.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		300.00000	282,000	15.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		444.00000	471,000	15.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		683.00000	646,000	14.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		127.00000	135,000	14.25	0.00	0	0
Total \$ / R Option										240,000.00	2,500	435,650
Total \$ / R										57,399,369.90	10,643	801,860
£ / R	On	13/12/2010	Foreign Exchange Future			11.07930	11.12870			10,713,683.10	967	22,040
£ / R	On	14/03/2011	Foreign Exchange Future			11.22770	11.27700			0.00	0	22,361
£ / R	On	13/06/2011	Foreign Exchange Future			11.37290	11.42380			147,847.70	13	1,515
Total £ / R Future										10,861,530.80	980	45,916
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		64.00000	56,000	14.94	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		835.00000	877,000	14.94	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		791.00000	832,000	14.80	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		70.00000	61,000	14.80	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		234.00000	219,000	14.58	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		757.00000	791,000	14.58	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		223.00000	209,000	14.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		796.00000	831,000	14.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		246.00000	231,000	14.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		719.00000	753,000	14.45	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		507.00000	535,000	13.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		334.00000	313,000	13.69	0.00	0	870

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	12.55	Put		1,388.00000	1,429,000	16.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		115.00000	107,000	16.47	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		371.00000	353,000	14.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		797.00000	830,000	14.45	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		357.00000	339,000	14.55	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		833.00000	866,000	14.55	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		385.00000	367,000	14.35	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		761.00000	794,000	14.35	0.00	0	0
Total £ / R Option										0.00	0	1,790
Total £ / R										10,861,530.80	980	47,706
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08460			0.00	0	141
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08560	0.08590			0.00	0	0
Total ¥ / R Future										0.00	0	141
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		234.00000	221,000	19.66	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		374.00000	391,000	19.66	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		50.00000	46,000	23.03	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,190.00000	1,216,000	23.03	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		893.00000	865,000	18.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		33.00000	35,000	18.73	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		410.00000	396,000	20.08	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		520.00000	536,000	20.08	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		170.00000	162,000	22.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,280.00000	1,302,000	22.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		986.00000	961,000	17.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		96.00000	101,000	17.90	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	141
€ / R	On	13/12/2010	Foreign Exchange Future			9.63260	9.62940			3,525,531.60	366	10,474
€ / R	On	14/03/2011	Foreign Exchange Future			9.75960	9.75600			0.00	0	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.88330	9.88020			0.00	0	5,820
Total € / R Future										3,525,531.60	366	28,451
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,571.00000	10,567,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,571.00000	8,567,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,571.00000	6,567,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,571.00000	4,567,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	19.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,572.00000	2,568,000	19.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		6.00000	6,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,577.00000	1,573,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		58.00000	60,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		629.00000	627,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		492.00000	496,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		63.00000	63,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,432.00000	1,435,000	15.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		3.00000	2,000	15.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,422.00000	2,418,000	19.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,621.00000	10,617,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,621.00000	8,617,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,621.00000	6,617,000	31.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,621.00000	4,617,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	19.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,622.00000	2,618,000	19.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		5.00000	6,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,626.00000	1,623,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		51.00000	53,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		672.00000	670,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		453.00000	457,000	12.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		74.00000	74,000	12.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,382.00000	1,385,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		3.00000	2,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,321.00000	11,317,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,321.00000	9,317,000	32.86	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	16.95	Call		0.00000	0,000	32.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,321.00000	7,317,000	32.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,321.00000	5,317,000	28.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	21.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,321.00000	3,317,000	21.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,322.00000	2,318,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		10.00000	11,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,331.00000	1,328,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		103.00000	106,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		424.00000	423,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		706.00000	708,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		27.00000	25,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,221.00000	11,217,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,221.00000	9,217,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,221.00000	7,217,000	31.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,221.00000	5,217,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	21.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,221.00000	3,217,000	21.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	2,000	18.51	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	11.85	Put		2,223.00000	2,219,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		13.00000	13,000	15.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,234.00000	1,230,000	15.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		130.00000	132,000	12.93	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		351.00000	349,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		797.00000	800,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		18.00000	17,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,371.00000	10,367,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,371.00000	8,367,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,371.00000	6,367,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,371.00000	4,367,000	25.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	18.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,372.00000	2,368,000	18.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		9.00000	10,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,380.00000	1,377,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		92.00000	94,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		463.00000	461,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		661.00000	664,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		32.00000	31,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,631.00000	1,634,000	16.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	1,000	16.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,471.00000	10,467,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,471.00000	8,467,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,471.00000	6,467,000	31.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,471.00000	4,467,000	25.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,472.00000	2,468,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		7.00000	8,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,478.00000	1,475,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		73.00000	75,000	13.62	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		544.00000	542,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		575.00000	578,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		46.00000	45,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,531.00000	1,534,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	1,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,771.00000	10,767,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,771.00000	8,767,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,771.00000	6,767,000	31.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.41	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	14.40	Put		4,771.00000	4,767,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	20.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,772.00000	2,768,000	20.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		4.00000	4,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,775.00000	1,771,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		36.00000	37,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		807.00000	804,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		344.00000	349,000	12.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		115.00000	116,000	12.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,233.00000	1,236,000	14.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		4.00000	3,000	14.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,921.00000	10,917,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,921.00000	8,917,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,921.00000	6,917,000	31.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,921.00000	4,917,000	26.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,922.00000	2,918,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		3.00000	3,000	17.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,924.00000	1,920,000	17.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		25.00000	26,000	14.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		946.00000	943,000	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		250.00000	257,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		171.00000	174,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,085.00000	1,088,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		6.00000	5,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,221.00000	10,217,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,221.00000	8,217,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,221.00000	6,217,000	30.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,221.00000	4,217,000	24.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,780.00000	1,784,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,271.00000	10,267,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,271.00000	8,267,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,271.00000	6,267,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,271.00000	4,267,000	24.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	2,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,273.00000	2,269,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		11.00000	12,000	15.84	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	10.90	Put		1,282.00000	1,279,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		116.00000	118,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		387.00000	385,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		751.00000	754,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		22.00000	21,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,731.00000	1,734,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		2.00000	1,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,321.00000	10,317,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,321.00000	8,317,000	32.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,321.00000	6,317,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,321.00000	4,317,000	24.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,681.00000	1,684,000	17.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		2.00000	1,000	17.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		717.00000	714,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		46.00000	47,000	14.17	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		223.00000	230,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		194.00000	197,000	12.41	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		415.00000	420,000	12.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		86.00000	87,000	12.64	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		311.00000	317,000	12.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		355.00000	357,000	12.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		292.00000	298,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		386.00000	388,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		330.00000	336,000	12.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		324.00000	326,000	12.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		209.00000	211,000	12.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		465.00000	471,000	12.62	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		795.00000	795,000	14.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		151.00000	155,000	14.69	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		879.00000	879,000	14.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		135.00000	139,000	14.99	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		457.00000	464,000	12.85	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		377.00000	381,000	12.85	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		433.00000	440,000	12.87	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		403.00000	407,000	12.87	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		482.00000	490,000	12.83	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		352.00000	357,000	12.83	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										3,525,531.60	366	61,385
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.74420	6.77270			0.00	0	14,965
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75890	6.78730			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.76900	6.79820			0.00	0	0
Total AU\$ / R Future										0.00	0	15,596
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		75.00000	66,000	10.64	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		202.00000	222,000	10.64	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 13/12/2010 Foreign Exchange Option	6.95	Put		238.00000	260,000	10.79		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		61.00000	54,000	10.79		0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		246.00000	228,000	10.97		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		159.00000	169,000	10.97		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		219.00000	202,000	10.92		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		182.00000	193,000	10.92		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		276.00000	257,000	11.01		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		139.00000	148,000	11.01		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		334.00000	315,000	11.22		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		186.00000	196,000	11.22		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		306.00000	287,000	11.19		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		208.00000	218,000	11.19		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		364.00000	344,000	11.25		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		166.00000	175,000	11.25		0.00	0	0
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								0.00	0	15,796
CAD/ R On 13/12/2010 Foreign Exchange Future			6.84470	6.87130				0.00	0	821
CAD/ R On 14/03/2011 Foreign Exchange Future			6.92480	6.95100				0.00	0	0
Total CAD/ R Future								0.00	0	821
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		10.00000	10,000	15.61		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		839.00000	865,000	15.61		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		8.00000	8,000	15.81		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		887.00000	913,000	15.81		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		11.00000	11,000	15.40		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		790.00000	816,000	15.40	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		156.00000	147,000	10.91	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		255.00000	272,000	10.91	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		139.00000	131,000	11.05	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		288.00000	306,000	11.05	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		174.00000	165,000	10.76	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		223.00000	240,000	10.76	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	821
CHF / R	On	13/12/2010	Foreign Exchange Future			7.19630	7.23220			0.00	0	150
CHF / R	On	14/03/2011	Foreign Exchange Future			7.30410	7.34010			0.00	0	0
Total CHF / R Future										0.00	0	150
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		295.00000	269,000	14.72	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		113.00000	123,000	14.72	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		263.00000	238,000	14.61	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		131.00000	142,000	14.61	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		329.00000	302,000	14.82	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		97.00000	106,000	14.82	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		329.00000	310,000	14.51	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		239.00000	256,000	14.51	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		304.00000	286,000	14.55	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		264.00000	282,000	14.55	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		356.00000	336,000	14.47	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		216.00000	232,000	14.47	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 Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							71,546,432.30	9,489	457,285
Total Options							240,000.00	2,500	470,574
Grand Total:							71,786,432.30	11,989	927,859