



Currency Derivatives Daily MTM Report

Daily summary for: 06/10/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			6.94270	6.98800			36,990,705.60	5,328	301,901
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04020	7.08620			13,024,370.00	1,850	54,317
\$ / R	On	13/06/2011	Foreign Exchange Future			7.13740	7.18400			11,905,183.20	1,668	13,955
\$ / R	On	19/09/2011	Foreign Exchange Future			7.24430	7.29090			0.00	0	288
Total \$ / R Future										61,920,258.80	8,846	370,461
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,962.00000	9,007,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,962.00000	7,007,000	37.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	33.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,962.00000	5,007,000	33.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,962.00000	3,007,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		10.00000	9,000	17.76	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		972.00000	1,016,000	17.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		189.00000	164,000	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		151.00000	171,000	14.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,040.00000	995,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,038.00000	1,993,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,038.00000	2,993,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,564.00000	1,609,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,012.00000	9,057,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,012.00000	7,057,000	37.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	33.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,012.00000	5,057,000	33.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	26.06	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,012.00000	3,057,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		163.00000	143,000	14.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		175.00000	200,000	14.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		991.00000	946,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,988.00000	1,943,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,988.00000	2,943,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.89	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	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,062.00000	9,107,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,062.00000	7,107,000	37.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	33.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,062.00000	5,107,000	33.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,062.00000	3,107,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		8.00000	7,000	18.14	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,070.00000	1,114,000	18.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		142.00000	125,000	14.38	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		204.00000	232,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		942.00000	897,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		4.00000	4,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,938.00000	1,893,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,938.00000	2,893,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,112.00000	9,157,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,112.00000	7,157,000	37.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	33.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,112.00000	5,157,000	33.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	26.49	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	10.10	Put		3,112.00000	3,157,000	26.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		7.00000	6,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,119.00000	1,163,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		124.00000	109,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		236.00000	266,000	14.57	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		893.00000	849,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	6,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,888.00000	1,843,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,888.00000	2,843,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		9.00000	8,000	17.95	8,000.00	1,000	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,021.00000	1,065,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,162.00000	9,207,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,162.00000	7,207,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	33.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,162.00000	5,207,000	33.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,162.00000	3,207,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		6.00000	5,000	18.51	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,168.00000	1,212,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		108.00000	94,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		270.00000	301,000	14.76	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	6.15	Call		844.00000	800,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	7,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,838.00000	1,793,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,838.00000	2,793,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,212.00000	9,257,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,212.00000	7,257,000	37.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	34.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,212.00000	5,257,000	34.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,212.00000	3,257,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		5.00000	4,000	18.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,217.00000	1,261,000	18.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		94.00000	81,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		306.00000	338,000	14.95	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		796.00000	753,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		8.00000	10,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,788.00000	1,743,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,788.00000	2,743,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	38.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,262.00000	9,307,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,262.00000	7,307,000	38.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,262.00000	5,307,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	27.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,262.00000	3,307,000	27.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		4.00000	4,000	18.89	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,266.00000	1,311,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		81.00000	70,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		343.00000	377,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		748.00000	705,000	15.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		10.00000	12,000	15.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,738.00000	1,693,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,738.00000	2,693,000	21.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,462.00000	9,507,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,462.00000	7,507,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	34.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,462.00000	5,507,000	34.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	28.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,462.00000	3,507,000	28.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		3.00000	2,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,465.00000	1,509,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		45.00000	39,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		507.00000	546,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		563.00000	523,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		25.00000	30,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,538.00000	1,493,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,538.00000	2,493,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,412.00000	9,457,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,412.00000	7,457,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	34.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,412.00000	5,457,000	34.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	27.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,412.00000	3,457,000	27.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		3.00000	3,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,415.00000	1,460,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		52.00000	45,000	15.70	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		464.00000	502,000	15.70	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		608.00000	567,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		20.00000	24,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,588.00000	1,543,000	20.33	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	5.40	Put		0.00000	0,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,588.00000	2,543,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	20.20	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,614.00000	1,659,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,512.00000	9,557,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,512.00000	7,557,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	34.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,512.00000	5,557,000	34.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,512.00000	3,557,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		2.00000	2,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,514.00000	1,559,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		39.00000	33,000	16.07	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		551.00000	590,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		519.00000	479,000	15.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		31.00000	36,000	15.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,488.00000	1,443,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,488.00000	2,443,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		4.00000	3,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,316.00000	1,360,000	19.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,862.00000	8,907,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,862.00000	6,907,000	37.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	32.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,862.00000	4,907,000	32.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,862.00000	2,907,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		14.00000	12,000	17.39	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		876.00000	919,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		249.00000	220,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		111.00000	127,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,139.00000	1,095,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	2,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,138.00000	2,093,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,138.00000	3,093,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,912.00000	8,957,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,912.00000	6,957,000	37.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	33.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,912.00000	4,957,000	33.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	25.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,912.00000	2,957,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		12.00000	10,000	17.57	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		924.00000	967,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		218.00000	191,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		130.00000	148,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,090.00000	1,045,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,088.00000	2,043,000	23.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,088.00000	3,043,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,312.00000	9,357,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,312.00000	7,357,000	38.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	34.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,312.00000	5,357,000	34.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,312.00000	3,357,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		70.00000	61,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		382.00000	418,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		701.00000	658,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		13.00000	15,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,688.00000	1,643,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	20.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,688.00000	2,643,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,362.00000	9,407,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,362.00000	7,407,000	38.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	34.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,362.00000	5,407,000	34.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	27.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,362.00000	3,407,000	27.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		3.00000	3,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,365.00000	1,410,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		61.00000	52,000	15.51	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		423.00000	459,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		654.00000	612,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		16.00000	19,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,638.00000	1,593,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,638.00000	2,593,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,062.00000	8,107,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,062.00000	6,107,000	36.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	30.48	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		4,062.00000	4,107,000	30.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,063.00000	2,108,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,938.00000	3,893,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,113.00000	2,158,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	22.16	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,512.00000	2,557,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1.00000	0,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,213.00000	2,257,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,562.00000	2,607,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		16.00000	14,000	17.20	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		828.00000	871,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,913.00000	1,958,000	21.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	21.33	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		641.00000	682,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		29.00000	25,000	16.45	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,813.00000	1,858,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	20.95	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		21.00000	18,000	16.82	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		733.00000	775,000	16.82	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,013.00000	2,058,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	21.73	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		596.00000	636,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		34.00000	29,000	16.26	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		76.00000	71,000	18.65	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		990.00000	1,031,000	18.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		71.00000	67,000	18.86	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,035.00000	1,077,000	18.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		81.00000	76,000	18.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		945.00000	986,000	18.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,457.00000	1,501,000	20.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		43.00000	41,000	20.73	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,417.00000	3,462,000	23.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	2,000	23.78	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		411.00000	445,000	15.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		197.00000	185,000	15.73	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,362.00000	1,405,000	20.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		48.00000	45,000	20.32	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		561.00000	599,000	16.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		147.00000	139,000	16.57	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		601.00000	639,000	16.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		137.00000	129,000	16.77	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		642.00000	681,000	16.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		128.00000	121,000	16.98	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		376.00000	409,000	15.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		212.00000	199,000	15.52	0.00	0	7,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		259.00000	248,000	15.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		525.00000	561,000	15.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		245.00000	235,000	16.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		561.00000	598,000	16.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		273.00000	261,000	15.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		489.00000	524,000	15.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		627.00000	598,000	14.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		143.00000	161,000	14.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		225.00000	219,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		984.00000	1,025,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		217.00000	211,000	17.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,026.00000	1,067,000	17.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		234.00000	227,000	17.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		943.00000	983,000	17.55	0.00	0	0
Total \$ / R Option										8,000.00	1,000	447,468
Total \$ / R										61,928,258.80	9,846	817,929
£ / R	On	13/12/2010	Foreign Exchange Future			11.01900	11.11860			11,999,691.00	1,089	22,777
£ / R	On	14/03/2011	Foreign Exchange Future			11.16610	11.26750			424,311.80	38	22,561
£ / R	On	13/06/2011	Foreign Exchange Future			11.31190	11.41520			0.00	0	1,510
Total £ / R Future										12,424,002.80	1,127	46,848
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		56.00000	45,000	15.23	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		837.00000	926,000	15.23	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		792.00000	881,000	15.10	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		61.00000	50,000	15.10	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		230.00000	204,000	14.96	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	11.80	Put		763.00000	838,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		218.00000	194,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		801.00000	878,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		241.00000	215,000	14.85	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		724.00000	799,000	14.85	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		512.00000	580,000	14.20	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		329.00000	296,000	14.20	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,394.00000	1,479,000	16.61	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		111.00000	95,000	16.61	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		921.00000	1,000,000	15.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		188.00000	166,000	15.40	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		366.00000	338,000	14.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		801.00000	876,000	14.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		352.00000	325,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		837.00000	913,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		380.00000	351,000	14.74	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		765.00000	839,000	14.74	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										12,424,002.80	1,127	48,788
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08380	0.08420			1,676.00	20	121
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08510	0.08550			0.00	0	0
Total ¥ / R Future										1,676.00	20	121
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		209.00000	186,000	19.31	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		389.00000	406,000	19.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		41.00000	33,000	22.69	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,221.00000	1,253,000	22.69	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		853.00000	813,000	18.37	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		33.00000	33,000	18.37	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		387.00000	359,000	19.75	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		537.00000	549,000	19.75	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		155.00000	140,000	22.52	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,305.00000	1,330,000	22.52	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		950.00000	910,000	17.53	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		100.00000	100,000	17.53	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,676.00	20	121
€ / R	On	13/12/2010	Foreign Exchange Future			9.63590	9.66630			645,605.30	67	10,458
€ / R	On	14/03/2011	Foreign Exchange Future			9.76330	9.79490			0.00	0	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.88830	9.92100			0.00	0	5,820
Total € / R Future										645,605.30	67	28,435
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,534.00000	10,564,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,534.00000	8,564,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,534.00000	6,564,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,534.00000	4,564,000	26.30	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	12.20	Call		1.00000	1,000	19.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,535.00000	2,565,000	19.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		6.00000	6,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,540.00000	1,570,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		62.00000	56,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		596.00000	620,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		522.00000	496,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		56.00000	60,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,468.00000	1,438,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	2,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,385.00000	2,415,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,584.00000	10,614,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,584.00000	8,614,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,584.00000	6,614,000	31.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,584.00000	4,614,000	26.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,585.00000	2,615,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		5.00000	5,000	17.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,589.00000	1,619,000	17.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		55.00000	50,000	14.19	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	10.25	Put		639.00000	664,000	14.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		482.00000	456,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		66.00000	70,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,419.00000	1,388,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		3.00000	2,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,284.00000	11,314,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,284.00000	9,314,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,284.00000	7,314,000	32.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,284.00000	5,314,000	28.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	22.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,284.00000	3,314,000	22.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,285.00000	2,315,000	19.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		11.00000	10,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,295.00000	1,324,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		111.00000	102,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		395.00000	416,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		739.00000	710,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		23.00000	24,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,184.00000	11,214,000	33.26	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	18.85	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,184.00000	9,214,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,184.00000	7,214,000	32.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,184.00000	5,214,000	28.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,184.00000	3,214,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	2,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,186.00000	2,216,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		13.00000	12,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,197.00000	1,226,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		140.00000	128,000	13.03	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		324.00000	342,000	13.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		831.00000	802,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		15.00000	16,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,334.00000	10,364,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,334.00000	8,364,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,334.00000	6,364,000	31.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,334.00000	4,364,000	25.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.34	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	12.00	Put		2,335.00000	2,365,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		10.00000	9,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,344.00000	1,373,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		99.00000	90,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		433.00000	454,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		694.00000	665,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		28.00000	29,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,668.00000	1,637,000	17.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	1,000	17.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,434.00000	10,464,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,434.00000	8,464,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,434.00000	6,464,000	31.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,434.00000	4,464,000	25.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	19.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,435.00000	2,465,000	19.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		8.00000	7,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,442.00000	1,471,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		79.00000	71,000	13.76	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		513.00000	535,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		606.00000	578,000	13.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		40.00000	42,000	13.03	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		1,568.00000	1,538,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	2,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,734.00000	10,764,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,734.00000	8,764,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,734.00000	6,764,000	31.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,734.00000	4,764,000	26.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,735.00000	2,765,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		4.00000	4,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,738.00000	1,768,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		39.00000	35,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		773.00000	799,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		370.00000	347,000	12.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		104.00000	111,000	12.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,270.00000	1,239,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		4.00000	3,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,884.00000	10,914,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,884.00000	8,914,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,884.00000	6,914,000	32.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,884.00000	4,914,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,885.00000	2,915,000	21.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		3.00000	3,000	17.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,887.00000	1,917,000	17.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		27.00000	24,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		911.00000	938,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		272.00000	253,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		156.00000	167,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,121.00000	1,091,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	5,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,184.00000	10,214,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,184.00000	8,214,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,184.00000	6,214,000	31.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	25.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,184.00000	4,214,000	25.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,817.00000	1,787,000	18.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	18.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,234.00000	10,264,000	33.26	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	17.90	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,234.00000	8,264,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,234.00000	6,264,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	25.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,234.00000	4,264,000	25.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	1,000	19.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,236.00000	2,265,000	19.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		12.00000	11,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,246.00000	1,275,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		125.00000	114,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		359.00000	378,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		785.00000	756,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		19.00000	20,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,767.00000	1,737,000	17.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	17.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,284.00000	10,314,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,284.00000	8,314,000	33.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,284.00000	6,314,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,284.00000	4,314,000	25.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,717.00000	1,687,000	17.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		683.00000	708,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		49.00000	44,000	14.33	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		243.00000	226,000	12.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		177.00000	190,000	12.50	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		443.00000	418,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		77.00000	82,000	12.82	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		334.00000	319,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		339.00000	356,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		314.00000	300,000	13.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		369.00000	387,000	13.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		358.00000	339,000	12.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		313.00000	326,000	12.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		201.00000	211,000	12.83	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		496.00000	474,000	12.83	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		769.00000	793,000	14.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		164.00000	156,000	14.89	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		851.00000	876,000	15.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		146.00000	139,000	15.19	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		489.00000	473,000	13.14	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		368.00000	385,000	13.14	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		464.00000	448,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		393.00000	410,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		515.00000	498,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		344.00000	360,000	13.12	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Option							0.00	0	32,934
Total € / R							645,605.30	67	61,369
AU\$ / R On 13/12/2010 Foreign Exchange Future			6.71630	6.71990			3,606,653.10	537	14,990
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.73360	6.73680			0.00	0	631
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.74520	6.75120			0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Future			6.75050	6.75660			0.00	0	149
Total AU\$ / R Future							3,606,653.10	537	15,770
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		61.00000	60,000	11.23	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		241.00000	244,000	11.23	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		279.00000	282,000	11.38	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		49.00000	48,000	11.38	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		216.00000	214,000	11.11	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		179.00000	180,000	11.11	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		190.00000	188,000	11.07	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		203.00000	204,000	11.07	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		245.00000	241,000	11.15	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		158.00000	157,000	11.15	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		309.00000	302,000	11.39	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		208.00000	207,000	11.39	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		281.00000	276,000	11.38	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		230.00000	231,000	11.38	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		338.00000	330,000	11.41	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		187.00000	185,000	11.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		366.00000	358,000	11.72	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	6.65	Put		259.00000	258,000	11.72		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		339.00000	333,000	11.73		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		282.00000	283,000	11.73		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		394.00000	385,000	11.70		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		237.00000	235,000	11.70		0.00	0	0
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								3,606,653.10	537	15,970
CAD/ R On 13/12/2010 Foreign Exchange Future			6.86170	6.86620				0.00	0	821
CAD/ R On 14/03/2011 Foreign Exchange Future			6.94150	6.94660				0.00	0	0
Total CAD/ R Future								0.00	0	821
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		8.00000	10,000	15.93		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		842.00000	848,000	15.93		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		7.00000	8,000	16.15		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		891.00000	896,000	16.15		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		10.00000	11,000	15.72		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		794.00000	799,000	15.72		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		154.00000	158,000	11.28		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		257.00000	267,000	11.28		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		137.00000	141,000	11.42		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		290.00000	300,000	11.42		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		172.00000	176,000	11.13		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		225.00000	235,000	11.13		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	821

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 13/12/2010 Foreign Exchange Future			7.21220	7.24170			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.32010	7.35020			0.00	0	0
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		297.00000	279,000	15.18	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		105.00000	117,000	15.18	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		265.00000	247,000	15.05	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		123.00000	135,000	15.05	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		332.00000	312,000	15.32	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		90.00000	100,000	15.32	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		334.00000	316,000	14.58	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		234.00000	246,000	14.58	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		309.00000	291,000	14.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		259.00000	271,000	14.60	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		361.00000	342,000	14.56	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		211.00000	222,000	14.56	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							78,598,196.00	10,597	462,606
Total Options							8,000.00	1,000	482,542
Grand Total:							78,606,196.00	11,597	945,148