



Currency Derivatives Daily MTM Report

Daily summary for: 09/11/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			6.84000	6.91130			6,374,880.00	932	266,813
\$ / R	On	14/03/2011	Foreign Exchange Future			6.93340	7.00340			1,317,346.00	190	67,377
\$ / R	On	13/06/2011	Foreign Exchange Future			7.02150	7.09440			2,808,600.00	400	15,419
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11960	7.19340			0.00	0	288
Total \$ / R Future										10,500,826.00	1,522	349,897
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,039.00000	9,110,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	41.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,039.00000	7,110,000	41.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	36.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,039.00000	5,110,000	36.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	30.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,039.00000	3,110,000	30.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2.00000	1,000	20.56	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,041.00000	1,111,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		106.00000	78,000	14.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		145.00000	188,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		962.00000	891,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,961.00000	1,890,000	24.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,961.00000	2,890,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,639.00000	1,710,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,089.00000	9,160,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	41.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,089.00000	7,160,000	41.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	37.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,089.00000	5,160,000	37.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	30.51	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,089.00000	3,160,000	30.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		88.00000	64,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		177.00000	224,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		912.00000	841,000	18.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	18.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,911.00000	1,840,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,911.00000	2,840,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.03	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	16.05	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,139.00000	9,210,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	41.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,139.00000	7,210,000	41.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	37.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,139.00000	5,210,000	37.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	30.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,139.00000	3,210,000	30.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	1,000	21.12	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,140.00000	1,211,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		73.00000	52,000	15.53	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		212.00000	262,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		863.00000	792,000	18.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	18.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,861.00000	1,790,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,861.00000	2,790,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,189.00000	9,260,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	42.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,189.00000	7,260,000	42.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	37.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,189.00000	5,260,000	37.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	30.94	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	10.10	Put		3,189.00000	3,260,000	30.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,190.00000	1,261,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		60.00000	42,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		249.00000	302,000	15.81	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		813.00000	743,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	3,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,811.00000	1,740,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,811.00000	2,740,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2.00000	1,000	20.84	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,091.00000	1,161,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,239.00000	9,310,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	42.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,239.00000	7,310,000	42.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	37.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,239.00000	5,310,000	37.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	31.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,239.00000	3,310,000	31.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		1.00000	1,000	21.67	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,240.00000	1,311,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		49.00000	34,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		288.00000	344,000	16.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		764.00000	693,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		3.00000	3,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,761.00000	1,690,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,761.00000	2,690,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,289.00000	9,360,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	42.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,289.00000	7,360,000	42.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	37.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,289.00000	5,360,000	37.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,289.00000	3,360,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1.00000	1,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,290.00000	1,361,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		40.00000	28,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		329.00000	388,000	16.37	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		715.00000	645,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	5,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,711.00000	1,640,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,711.00000	2,640,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,339.00000	9,410,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	42.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,339.00000	7,410,000	42.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	37.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,339.00000	5,410,000	37.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	31.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,339.00000	3,410,000	31.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1.00000	0,000	22.23	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,340.00000	1,410,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		32.00000	22,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		371.00000	432,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		666.00000	596,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	6,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,661.00000	1,590,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,661.00000	2,590,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,539.00000	9,610,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	42.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,539.00000	7,610,000	42.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	38.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,539.00000	5,610,000	38.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	32.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,539.00000	3,610,000	32.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	23.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,539.00000	1,610,000	23.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		14.00000	10,000	17.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		553.00000	620,000	17.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		476.00000	410,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		15.00000	20,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,461.00000	1,390,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,461.00000	2,390,000	22.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	22.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,489.00000	9,560,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	42.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,489.00000	7,560,000	42.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,489.00000	5,560,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	32.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,489.00000	3,560,000	32.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,489.00000	1,560,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		17.00000	12,000	17.48	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		506.00000	572,000	17.48	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		522.00000	455,000	16.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		11.00000	15,000	16.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,511.00000	1,440,000	21.76	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	5.40	Put		0.00000	0,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,511.00000	2,440,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	24.19	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,689.00000	1,760,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,589.00000	9,660,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	42.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,589.00000	7,660,000	42.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,589.00000	5,660,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	32.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,589.00000	3,660,000	32.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,589.00000	1,660,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		11.00000	8,000	18.04	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		600.00000	668,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		430.00000	366,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		19.00000	26,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,411.00000	1,340,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,411.00000	2,340,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		1.00000	0,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,390.00000	1,460,000	22.51	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	15.85	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,939.00000	9,010,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	41.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,939.00000	7,010,000	41.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	36.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,939.00000	5,010,000	36.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,939.00000	3,010,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		3.00000	2,000	20.00	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		942.00000	1,012,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		157.00000	115,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		96.00000	125,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,062.00000	990,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	0,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,061.00000	1,990,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,061.00000	2,990,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,989.00000	9,060,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	41.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,989.00000	7,060,000	41.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,989.00000	5,060,000	36.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	30.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,989.00000	3,060,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2.00000	2,000	20.28	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		991.00000	1,062,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		128.00000	95,000	14.69	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		117.00000	155,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,012.00000	941,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,011.00000	1,940,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,011.00000	2,940,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,389.00000	9,460,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	42.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,389.00000	7,460,000	42.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	37.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,389.00000	5,460,000	37.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	31.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,389.00000	3,460,000	31.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		26.00000	18,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		415.00000	478,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		617.00000	549,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	9,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,611.00000	1,540,000	22.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.27	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	4.30	Call		2,611.00000	2,540,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,439.00000	9,510,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	42.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,439.00000	7,510,000	42.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	37.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,439.00000	5,510,000	37.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	32.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,439.00000	3,510,000	32.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,439.00000	1,510,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		21.00000	15,000	17.20	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		460.00000	525,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		570.00000	501,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	11,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,561.00000	1,490,000	22.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,561.00000	2,490,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,139.00000	8,210,000	43.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	39.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,139.00000	6,210,000	39.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	34.65	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		4,139.00000	4,210,000	34.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	26.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,139.00000	2,210,000	26.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,861.00000	3,790,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,189.00000	2,260,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	26.66	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,589.00000	2,660,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,289.00000	2,360,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	28.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,639.00000	2,710,000	28.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		3.00000	2,000	19.72	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		892.00000	962,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,989.00000	2,060,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	25.80	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		696.00000	765,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		7.00000	5,000	18.60	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,889.00000	1,960,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	25.31	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		5.00000	3,000	19.16	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		794.00000	863,000	19.16	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,089.00000	2,160,000	26.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	26.23	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		648.00000	716,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		9.00000	6,000	18.32	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		47.00000	42,000	19.41	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,044.00000	1,109,000	19.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		44.00000	39,000	19.62	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,091.00000	1,156,000	19.62	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		51.00000	45,000	19.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		998.00000	1,062,000	19.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,521.00000	1,589,000	21.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		24.00000	22,000	21.57	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,498.00000	3,568,000	25.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.06	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		443.00000	494,000	16.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		146.00000	127,000	16.37	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,424.00000	1,492,000	21.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		27.00000	25,000	21.14	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		601.00000	658,000	17.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		104.00000	91,000	17.24	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		642.00000	701,000	17.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		95.00000	84,000	17.46	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		685.00000	744,000	17.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		88.00000	77,000	17.67	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		406.00000	455,000	16.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		159.00000	138,000	16.15	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		302.00000	346,000	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		205.00000	179,000	15.50	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		520.00000	574,000	16.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		123.00000	107,000	16.80	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		212.00000	192,000	16.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		568.00000	621,000	16.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		200.00000	181,000	16.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		606.00000	660,000	16.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		225.00000	204,000	16.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		531.00000	583,000	16.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		551.00000	501,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		157.00000	180,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		186.00000	172,000	18.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,043.00000	1,102,000	18.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		179.00000	165,000	18.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,086.00000	1,145,000	18.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		194.00000	179,000	17.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,001.00000	1,059,000	17.95	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										10,500,826.00	1,522	834,530
£ / R	On	13/12/2010	Foreign Exchange Future			11.04530	11.14310			452,857.30	41	23,557
£ / R	On	14/03/2011	Foreign Exchange Future			11.18700	11.28220			335,610.00	30	22,674
£ / R	On	13/06/2011	Foreign Exchange Future			11.31800	11.41800			0.00	0	1,568
Total £ / R Future										788,467.30	71	47,799
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		22.00000	17,000	16.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		779.00000	872,000	16.42	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		732.00000	825,000	16.24	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		25.00000	20,000	16.24	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		197.00000	176,000	15.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		715.00000	789,000	15.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		185.00000	166,000	15.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		753.00000	829,000	15.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		209.00000	187,000	15.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		677.00000	750,000	15.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		469.00000	532,000	14.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		301.00000	269,000	14.62	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,347.00000	1,435,000	16.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		79.00000	72,000	16.97	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		872.00000	951,000	15.79	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		154.00000	138,000	15.79	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		346.00000	315,000	15.21	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		778.00000	847,000	15.21	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		332.00000	302,000	15.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		814.00000	884,000	15.30	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		361.00000	329,000	15.12	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		743.00000	811,000	15.12	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										788,467.30	71	49,739
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08490	0.08520			1,698.00	20	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08610	0.08640			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										1,698.00	20	286
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		172.00000	157,000	19.94	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		252.00000	267,000	19.94	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		16.00000	14,000	24.33	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,096.00000	1,124,000	24.33	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		925.00000	895,000	18.98	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		5.00000	5,000	18.98	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		376.00000	362,000	20.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		436.00000	452,000	20.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		133.00000	127,000	23.04	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,193.00000	1,217,000	23.04	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		996.00000	970,000	17.65	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		56.00000	60,000	17.65	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,698.00	20	286
€ / R	On	13/12/2010	Foreign Exchange Future			9.52960	9.60650			13,989,452.80	1,468	11,138
€ / R	On	14/03/2011	Foreign Exchange Future			9.64790	9.72170			578,874.00	60	11,232
€ / R	On	13/06/2011	Foreign Exchange Future			9.75570	9.83170			48,778.50	5	5,820
Total € / R Future										14,617,105.30	1,533	28,190
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,594.00000	10,670,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,594.00000	8,670,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,594.00000	6,670,000	31.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,594.00000	4,670,000	27.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,594.00000	2,670,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		1.00000	0,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,595.00000	1,670,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		18.00000	13,000	14.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		612.00000	683,000	14.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		435.00000	367,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		29.00000	37,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,407.00000	1,330,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	0,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	22.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,444.00000	2,520,000	22.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,644.00000	10,720,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,644.00000	8,720,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,644.00000	6,720,000	31.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,644.00000	4,720,000	27.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	22.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,644.00000	2,720,000	22.64	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	11.25	Call		1.00000	0,000	19.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,645.00000	1,720,000	19.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		15.00000	10,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		659.00000	730,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		392.00000	325,000	12.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		36.00000	45,000	12.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,357.00000	1,280,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	0,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,344.00000	11,420,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,344.00000	9,420,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,344.00000	7,420,000	33.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,344.00000	5,420,000	29.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,344.00000	3,420,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	21.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,344.00000	2,420,000	21.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		1.00000	1,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,345.00000	1,421,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		43.00000	31,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		387.00000	451,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		665.00000	591,000	13.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		9.00000	11,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,244.00000	11,320,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,244.00000	9,320,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,244.00000	7,320,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,244.00000	5,320,000	29.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	24.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,244.00000	3,320,000	24.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,244.00000	2,320,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		2.00000	1,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,246.00000	1,321,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		62.00000	45,000	13.20	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		306.00000	365,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		762.00000	687,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		6.00000	7,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,394.00000	10,470,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,394.00000	8,470,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,394.00000	6,470,000	31.34	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	14.00	Call		0.00000	0,000	27.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,394.00000	4,470,000	27.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,394.00000	2,470,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		1.00000	1,000	18.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,395.00000	1,471,000	18.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		36.00000	26,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		430.00000	496,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		618.00000	544,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		12.00000	14,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,607.00000	1,530,000	17.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	0,000	17.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,494.00000	10,570,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,494.00000	8,570,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,494.00000	6,570,000	31.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,494.00000	4,570,000	27.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	22.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,494.00000	2,570,000	22.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		1.00000	1,000	18.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,495.00000	1,571,000	18.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		25.00000	18,000	14.28	0.00	0	375

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		519.00000	588,000	14.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		525.00000	453,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		19.00000	23,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,507.00000	1,430,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	0,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,794.00000	10,870,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,794.00000	8,870,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,794.00000	6,870,000	32.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,794.00000	4,870,000	28.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	23.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,794.00000	2,870,000	23.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	19.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,794.00000	1,870,000	19.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		9.00000	6,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		803.00000	876,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		272.00000	213,000	12.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		66.00000	83,000	12.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,207.00000	1,130,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	0,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,944.00000	11,020,000	34.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,944.00000	9,020,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,944.00000	7,020,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,944.00000	5,020,000	28.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	23.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,944.00000	3,020,000	23.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	20.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,944.00000	2,020,000	20.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		5.00000	4,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		949.00000	1,024,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		171.00000	128,000	11.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		115.00000	148,000	11.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,058.00000	981,000	15.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		2.00000	1,000	15.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,244.00000	10,320,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,244.00000	8,320,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,244.00000	6,320,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,244.00000	4,320,000	27.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,757.00000	1,680,000	17.51	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	7.85	Put		1.00000	0,000	17.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,294.00000	10,370,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,294.00000	8,370,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,294.00000	6,370,000	31.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,294.00000	4,370,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	21.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,294.00000	2,370,000	21.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		2.00000	1,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,296.00000	1,371,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		52.00000	38,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		346.00000	408,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		713.00000	639,000	14.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		7.00000	9,000	14.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,707.00000	1,630,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	0,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,344.00000	10,420,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,344.00000	8,420,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,344.00000	6,420,000	31.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,344.00000	4,420,000	27.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,657.00000	1,580,000	17.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	0,000	17.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		706.00000	779,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		12.00000	9,000	15.15	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		142.00000	109,000	12.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		136.00000	179,000	12.11	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		350.00000	286,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		44.00000	56,000	12.45	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		262.00000	229,000	13.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		340.00000	381,000	13.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		243.00000	212,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		371.00000	414,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		281.00000	246,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		309.00000	348,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		190.00000	216,000	12.71	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		412.00000	364,000	12.71	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		789.00000	847,000	14.98	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		111.00000	95,000	14.98	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		875.00000	935,000	15.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		97.00000	83,000	15.28	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		548.00000	599,000	14.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		170.00000	147,000	14.07	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		415.00000	370,000	13.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		383.00000	414,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		391.00000	352,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		409.00000	446,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		439.00000	390,000	12.94	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		357.00000	384,000	12.94	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										14,617,105.30	1,533	61,224
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.92020	6.94500			6,920.20	1	14,802
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.93370	6.95630			0.00	0	831
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.93760	6.96260			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.94220	6.96660			1,034,387.80	149	0
Total AU\$ / R Future										1,041,308.00	150	15,703
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		114.00000	97,000	10.29	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		69.00000	77,000	10.29	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		95.00000	105,000	10.60	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		90.00000	75,000	10.60	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		349.00000	329,000	11.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		93.00000	95,000	11.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		310.00000	291,000	11.57	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		104.00000	107,000	11.57	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		388.00000	368,000	12.23	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		82.00000	84,000	12.23	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		445.00000	423,000	12.19	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		132.00000	135,000	12.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		408.00000	387,000	11.96	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		145.00000	149,000	11.96	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		483.00000	461,000	12.42	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		120.00000	123,000	12.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		491.00000	470,000	11.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		174.00000	178,000	11.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		456.00000	435,000	11.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		189.00000	193,000	11.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		527.00000	506,000	12.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		160.00000	164,000	12.16	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										1,041,308.00	150	15,903
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.84160	6.87170			0.00	0	674
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.91930	6.94760			0.00	0	0
Total CAD/ R Future										0.00	0	674
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		1.00000	1,000	14.97	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		829.00000	859,000	14.97	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		1.00000	0,000	15.32	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		879.00000	908,000	15.32	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		1.00000	1,000	14.63	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		779.00000	809,000	14.63	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		137.00000	126,000	11.32	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		239.00000	257,000	11.32	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		121.00000	111,000	11.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		273.00000	292,000	11.48	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		155.00000	144,000	11.15	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		207.00000	225,000	11.15	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	674
CHF / R	On	13/12/2010	Foreign Exchange Future			7.12960	7.16430			0.00	0	150
CHF / R	On	14/03/2011	Foreign Exchange Future			7.23340	7.26630			0.00	0	0
Total CHF / R Future										0.00	0	150
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		195.00000	159,000	13.27	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		81.00000	79,000	13.27	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		162.00000	128,000	12.96	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		98.00000	98,000	12.96	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		231.00000	193,000	13.59	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		67.00000	63,000	13.59	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		258.00000	237,000	14.50	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		242.00000	254,000	14.50	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		237.00000	217,000	14.66	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		271.00000	284,000	14.66	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		286.00000	261,000	14.51	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		220.00000	228,000	14.51	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	150
RAIN	On	13/12/2010	Foreign Exchange Future			13,665.59000	13,762.40000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,854.36000	13,569.00000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future											0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		2,624.00000	1,663,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		0.00000	7,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		2,624.00000	1,663,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		0.00000	7,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		2,624.00000	1,663,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		0.00000	7,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		0.00000	2,582,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		310.00000	38,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		0.00000	2,582,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		310.00000	39,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		0.00000	2,583,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		310.00000	39,000	2.00		0.00	0	0
Total RAIN Option											0.00	0	0
Total RAIN											0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Future			1.03110	1.00000				0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.04830	1.05000				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		0.00000	362,000	13.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		0.00000	51,000	13.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		0.00000	99,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		500.00000	288,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		500.00000	818,000	15.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		0.00000	7,000	15.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		0.00000	334,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		0.00000	351,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		0.00000	173,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		500.00000	690,000	15.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		500.00000	630,000	14.00		0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		0.00000	147,000	14.00		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								26,949,404.60	3,296	442,699
Total Options								0.00	0	519,807
Grand Total:								26,949,404.60	3,296	962,506