



Currency Derivatives Daily MTM Report

Daily summary for: 05/10/2010

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			6.98800	7.09320			166,607,896.00	23,842	303,033
\$ / R	On	14/03/2011	Foreign Exchange Future			7.08620	7.19270			581,068.40	82	52,560
\$ / R	On	13/06/2011	Foreign Exchange Future			7.18400	7.29160			79,024.00	11	13,955
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29090	8.05000			2,099,779.20	288	288
Total \$ / R Future										169,367,767.60	24,223	369,836
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,857.00000	8,962,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,857.00000	6,962,000	37.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	33.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,857.00000	4,962,000	33.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,857.00000	2,962,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		14.00000	10,000	17.44	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		871.00000	972,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		252.00000	189,000	14.03	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	6.95	Put		109.00000	151,000	14.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,145.00000	1,040,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,143.00000	2,038,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,143.00000	3,038,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		3.00000	2,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,460.00000	1,564,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,907.00000	9,012,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,907.00000	7,012,000	38.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	33.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,907.00000	5,012,000	33.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	25.67	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,907.00000	3,012,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		221.00000	163,000	13.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		128.00000	175,000	13.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,095.00000	991,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,093.00000	1,988,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,093.00000	2,988,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.58	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	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,957.00000	9,062,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,957.00000	7,062,000	38.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	33.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,957.00000	5,062,000	33.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,957.00000	3,062,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		10.00000	8,000	17.82	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		967.00000	1,070,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		192.00000	142,000	14.09	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		149.00000	204,000	14.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,046.00000	942,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	4,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,043.00000	1,938,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,043.00000	2,938,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,007.00000	9,112,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,007.00000	7,112,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,007.00000	5,112,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	26.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,007.00000	3,112,000	26.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		9.00000	7,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,016.00000	1,119,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		165.00000	124,000	14.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		172.00000	236,000	14.27	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		996.00000	893,000	16.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	5,000	16.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,993.00000	1,888,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,993.00000	2,888,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		12.00000	9,000	17.63	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		919.00000	1,021,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,057.00000	9,162,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,057.00000	7,162,000	38.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	33.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,057.00000	5,162,000	33.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	26.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,057.00000	3,162,000	26.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		8.00000	6,000	18.19	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,065.00000	1,168,000	18.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		144.00000	108,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		201.00000	270,000	14.46	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		947.00000	844,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	6,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,943.00000	1,838,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,943.00000	2,838,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,107.00000	9,212,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,107.00000	7,212,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,107.00000	5,212,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,107.00000	3,212,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		7.00000	5,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,114.00000	1,217,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		126.00000	94,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		233.00000	306,000	14.65	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		898.00000	796,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	8,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,893.00000	1,788,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,893.00000	2,788,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,157.00000	9,262,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,157.00000	7,262,000	38.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	34.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,157.00000	5,262,000	34.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,157.00000	3,262,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		6.00000	4,000	18.56	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,163.00000	1,266,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		109.00000	81,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		266.00000	343,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		850.00000	748,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		7.00000	10,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,843.00000	1,738,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,843.00000	2,738,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,357.00000	9,462,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,357.00000	7,462,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	34.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,357.00000	5,462,000	34.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	27.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,357.00000	3,462,000	27.62	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	3,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,360.00000	1,465,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		61.00000	45,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		418.00000	507,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		660.00000	563,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		17.00000	25,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,643.00000	1,538,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,643.00000	2,538,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,307.00000	9,412,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,307.00000	7,412,000	38.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	34.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,307.00000	5,412,000	34.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	27.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,307.00000	3,412,000	27.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		4.00000	3,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,311.00000	1,415,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		71.00000	52,000	15.39	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		378.00000	464,000	15.39	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		706.00000	608,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		13.00000	20,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,693.00000	1,588,000	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	5.40	Put		0.00000	0,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,693.00000	2,588,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	19.87	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,509.00000	1,614,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,407.00000	9,512,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,407.00000	7,512,000	38.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,407.00000	5,512,000	35.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	27.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,407.00000	3,512,000	27.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		3.00000	2,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,410.00000	1,514,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		53.00000	39,000	15.76	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		460.00000	551,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		614.00000	519,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		21.00000	31,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,594.00000	1,488,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,593.00000	2,488,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		5.00000	4,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,212.00000	1,316,000	18.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,757.00000	8,862,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,757.00000	6,862,000	37.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	32.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,757.00000	4,862,000	32.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,757.00000	2,862,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		19.00000	14,000	17.07	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		776.00000	876,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		322.00000	249,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		79.00000	111,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,244.00000	1,139,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,243.00000	2,138,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,243.00000	3,138,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,807.00000	8,912,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,807.00000	6,912,000	37.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	33.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,807.00000	4,912,000	33.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	25.24	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		2,807.00000	2,912,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		16.00000	12,000	17.26	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		823.00000	924,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		286.00000	218,000	14.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		93.00000	130,000	14.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,195.00000	1,090,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,193.00000	2,088,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,193.00000	3,088,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,207.00000	9,312,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,207.00000	7,312,000	38.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	34.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,207.00000	5,312,000	34.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	26.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,207.00000	3,312,000	26.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		95.00000	70,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		302.00000	382,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		801.00000	701,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	13,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,793.00000	1,688,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	20.63	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	4.30	Call		2,793.00000	2,688,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,257.00000	9,362,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,257.00000	7,362,000	38.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	34.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,257.00000	5,362,000	34.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	27.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,257.00000	3,362,000	27.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		4.00000	3,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,261.00000	1,365,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		82.00000	61,000	15.21	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		339.00000	423,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		754.00000	654,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		11.00000	16,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,743.00000	1,638,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,743.00000	2,638,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,957.00000	8,062,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,957.00000	6,062,000	36.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	30.16	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		3,957.00000	4,062,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	21.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,958.00000	2,063,000	21.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,043.00000	3,938,000	33.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	33.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,008.00000	2,113,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	21.79	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,407.00000	2,512,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1.00000	1,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,108.00000	2,213,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,457.00000	2,562,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		22.00000	16,000	16.88	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		729.00000	828,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,808.00000	1,913,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	20.99	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		546.00000	641,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		39.00000	29,000	16.14	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,708.00000	1,813,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	20.61	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		29.00000	21,000	16.51	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		636.00000	733,000	16.51	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,908.00000	2,013,000	21.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	21.36	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		503.00000	596,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		46.00000	34,000	15.95	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		86.00000	76,000	18.30	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		893.00000	990,000	18.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		80.00000	71,000	18.51	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		937.00000	1,035,000	18.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		92.00000	81,000	18.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		849.00000	945,000	18.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,354.00000	1,457,000	20.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		47.00000	43,000	20.41	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,310.00000	3,417,000	23.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		3.00000	3,000	23.58	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		338.00000	411,000	15.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		231.00000	197,000	15.34	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,260.00000	1,362,000	19.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		53.00000	48,000	19.99	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		479.00000	561,000	16.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		172.00000	147,000	16.18	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		517.00000	601,000	16.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		160.00000	137,000	16.40	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		556.00000	642,000	16.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		149.00000	128,000	16.61	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		306.00000	376,000	15.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		249.00000	212,000	15.13	0.00	0	7,500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		292.00000	259,000	15.58	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		450.00000	525,000	15.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		276.00000	245,000	15.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		484.00000	561,000	15.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		308.00000	273,000	15.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		416.00000	489,000	15.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		706.00000	627,000	14.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		114.00000	143,000	14.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		0.00000	225,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		0.00000	984,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		0.00000	217,000	17.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		0.00000	1,026,000	17.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		0.00000	234,000	17.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		0.00000	943,000	17.22	0.00	0	0
Total \$ / R Option										0.00	0	447,468
Total \$ / R										169,367,767.60	24,223	817,304
£ / R	On	13/12/2010	Foreign Exchange Future			11.11860	11.23230			7,060,311.00	635	21,820
£ / R	On	14/03/2011	Foreign Exchange Future			11.26750	11.38240			5,690,087.50	505	22,561
£ / R	On	13/06/2011	Foreign Exchange Future			11.41520	11.53130			0.00	0	1,510
Total £ / R Future										12,750,398.50	1,140	45,891
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		73.00000	56,000	14.81	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		741.00000	837,000	14.81	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		698.00000	792,000	14.68	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		80.00000	61,000	14.68	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		264.00000	230,000	14.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		682.00000	763,000	14.65	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		252.00000	218,000	14.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		720.00000	801,000	14.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		278.00000	241,000	14.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		646.00000	724,000	14.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		445.00000	512,000	13.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		377.00000	329,000	13.78	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,296.00000	1,394,000	16.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		128.00000	111,000	16.51	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		0.00000	921,000	15.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		0.00000	188,000	15.15	28,200.00	150	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		411.00000	366,000	14.47	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		730.00000	801,000	14.47	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		395.00000	352,000	14.57	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		764.00000	837,000	14.57	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		426.00000	380,000	14.37	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		695.00000	765,000	14.37	0.00	0	0
Total £ / R Option										28,200.00	150	1,940
Total £ / R										12,778,598.50	1,290	47,831
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08420	0.08510			0.00	0	141
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08550	0.08640			0.00	0	0
Total ¥ / R Future										0.00	0	141
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		246.00000	209,000	19.68	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		336.00000	389,000	19.68	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		49.00000	41,000	23.09	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,139.00000	1,221,000	23.09	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		937.00000	853,000	18.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		27.00000	33,000	18.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		425.00000	387,000	20.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		485.00000	537,000	20.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		172.00000	155,000	22.82	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,232.00000	1,305,000	22.82	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,027.00000	950,000	17.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		87.00000	100,000	17.92	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	141
€ / R	On	13/12/2010	Foreign Exchange Future			9.66630	9.70180			3,953,516.70	409	10,486
€ / R	On	14/03/2011	Foreign Exchange Future			9.79490	9.83010			0.00	0	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.92100	9.95640			0.00	0	5,820
Total € / R Future										3,953,516.70	409	28,463
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,498.00000	10,534,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,498.00000	8,534,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,498.00000	6,534,000	31.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,498.00000	4,534,000	26.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	19.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,499.00000	2,535,000	19.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		7.00000	6,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,505.00000	1,540,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		67.00000	62,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		565.00000	596,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		551.00000	522,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		49.00000	56,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,504.00000	1,468,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	2,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,349.00000	2,385,000	19.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,548.00000	10,584,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,548.00000	8,584,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,548.00000	6,584,000	31.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,548.00000	4,584,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,549.00000	2,585,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		6.00000	5,000	16.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,554.00000	1,589,000	16.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		60.00000	55,000	14.10	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		608.00000	639,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		510.00000	482,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		58.00000	66,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,454.00000	1,419,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		2.00000	3,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,248.00000	11,284,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,248.00000	9,284,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,248.00000	7,284,000	32.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,248.00000	5,284,000	28.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,248.00000	3,284,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	18.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,249.00000	2,285,000	18.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		11.00000	11,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,259.00000	1,295,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		120.00000	111,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		368.00000	395,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		772.00000	739,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		20.00000	23,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,148.00000	11,184,000	33.12	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	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,148.00000	9,184,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,148.00000	7,184,000	32.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,148.00000	5,184,000	28.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	21.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,148.00000	3,184,000	21.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	2,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,150.00000	2,186,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		14.00000	13,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,162.00000	1,197,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		151.00000	140,000	12.97	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		299.00000	324,000	12.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		865.00000	831,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		13.00000	15,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,298.00000	10,334,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,298.00000	8,334,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,298.00000	6,334,000	31.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,298.00000	4,334,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.12	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		2,299.00000	2,335,000	19.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		10.00000	10,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,308.00000	1,344,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		107.00000	99,000	13.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		405.00000	433,000	13.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		726.00000	694,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		24.00000	28,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,703.00000	1,668,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	2,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,398.00000	10,434,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,398.00000	8,434,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,398.00000	6,434,000	31.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,398.00000	4,434,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	19.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,399.00000	2,435,000	19.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		8.00000	8,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,406.00000	1,442,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		85.00000	79,000	13.68	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		483.00000	513,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		637.00000	606,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		35.00000	40,000	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	13/12/2010	Foreign Exchange Option	8.10	Call		1,603.00000	1,568,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	2,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,698.00000	10,734,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,698.00000	8,734,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,698.00000	6,734,000	31.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,698.00000	4,734,000	26.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	20.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,699.00000	2,735,000	20.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		4.00000	4,000	17.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,702.00000	1,738,000	17.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		42.00000	39,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		740.00000	773,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		395.00000	370,000	12.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		93.00000	104,000	12.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,305.00000	1,270,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		3.00000	4,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,848.00000	10,884,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,848.00000	8,884,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,848.00000	6,884,000	31.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,848.00000	4,884,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,849.00000	2,885,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		3.00000	3,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,851.00000	1,887,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		29.00000	27,000	14.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		877.00000	911,000	14.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		294.00000	272,000	12.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		142.00000	156,000	12.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,157.00000	1,121,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	5,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,148.00000	10,184,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,148.00000	8,184,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,148.00000	6,184,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,148.00000	4,184,000	24.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,853.00000	1,817,000	18.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	18.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,198.00000	10,234,000	33.12	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	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,198.00000	8,234,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,198.00000	6,234,000	31.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	25.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,198.00000	4,234,000	25.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	2,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,200.00000	2,236,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		13.00000	12,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,211.00000	1,246,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		135.00000	125,000	13.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		333.00000	359,000	13.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		818.00000	785,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		16.00000	19,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,803.00000	1,767,000	17.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	17.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,248.00000	10,284,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,248.00000	8,284,000	33.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,248.00000	6,284,000	31.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,248.00000	4,284,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,753.00000	1,717,000	17.62	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	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		651.00000	683,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		53.00000	49,000	14.24	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		264.00000	243,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		162.00000	177,000	12.47	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		471.00000	443,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		69.00000	77,000	12.83	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		346.00000	334,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		316.00000	339,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		323.00000	314,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		343.00000	369,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		371.00000	358,000	12.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		291.00000	313,000	12.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		184.00000	201,000	12.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		514.00000	496,000	12.84	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		736.00000	769,000	14.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		166.00000	164,000	14.80	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		818.00000	851,000	15.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		148.00000	146,000	15.10	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		501.00000	489,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		345.00000	368,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		475.00000	464,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		369.00000	393,000	13.09	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		527.00000	515,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		321.00000	344,000	13.05	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							3,953,516.70	409	61,397
AU\$ / R On 13/12/2010 Foreign Exchange Future			6.71990	6.80240			0.00	0	14,965
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.73680	6.81650			0.00	0	631
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.75120	6.82750			0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Future			6.75660	6.65000			1,006,733.40	149	149
Total AU\$ / R Future							1,006,733.40	149	15,745
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		82.00000	61,000	11.18	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		180.00000	241,000	11.18	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		214.00000	279,000	11.33	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		66.00000	49,000	11.33	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		263.00000	216,000	11.13	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		147.00000	179,000	11.13	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		234.00000	190,000	11.04	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		168.00000	203,000	11.04	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		293.00000	245,000	11.22	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		127.00000	158,000	11.22	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		353.00000	309,000	11.51	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		176.00000	208,000	11.51	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		324.00000	281,000	11.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		197.00000	230,000	11.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		384.00000	338,000	11.57	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		157.00000	187,000	11.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		0.00000	366,000	11.85	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		0.00000	259,000	11.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		0.00000	339,000	11.82		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		0.00000	282,000	11.82		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		0.00000	394,000	11.88		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	237,000	11.88		0.00	0	0
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								1,006,733.40	149	15,945
CAD/ R On 13/12/2010 Foreign Exchange Future			6.86620	6.93050				0.00	0	821
CAD/ R On 14/03/2011 Foreign Exchange Future			6.94660	7.01150				0.00	0	0
Total CAD/ R Future								0.00	0	821
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		11.00000	8,000	15.35		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		781.00000	842,000	15.35		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		9.00000	7,000	15.56		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		829.00000	891,000	15.56		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		13.00000	10,000	15.14		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		733.00000	794,000	15.14		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		178.00000	154,000	10.90		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		217.00000	257,000	10.90		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		159.00000	137,000	11.04		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		248.00000	290,000	11.04		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		200.00000	172,000	10.75		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		189.00000	225,000	10.75		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			7.24170	7.29510			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.35020	7.40420			0.00	0	0
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		336.00000	297,000	14.99	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		91.00000	105,000	14.99	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		301.00000	265,000	14.88	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		106.00000	123,000	14.88	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		372.00000	332,000	15.10	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		77.00000	90,000	15.10	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		365.00000	334,000	14.59	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		211.00000	234,000	14.59	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		338.00000	309,000	14.63	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		234.00000	259,000	14.63	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		393.00000	361,000	14.55	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		189.00000	211,000	14.55	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							187,078,416.20	25,921	461,047
Total Options							28,200.00	150	482,542
Grand Total:							187,106,616.20	26,071	943,589