



Currency Derivatives Daily MTM Report

Daily summary for: 26/10/2010

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			6.98120	6.97500			13,697,114.40	1,962	287,291
\$ / R	On	14/03/2011	Foreign Exchange Future			7.07720	7.07110			530,790.00	75	56,920
\$ / R	On	13/06/2011	Foreign Exchange Future			7.17180	7.16650			717,180.00	100	15,118
\$ / R	On	19/09/2011	Foreign Exchange Future			7.27490	7.26970			0.00	0	288
Total \$ / R Future										14,945,084.40	2,137	359,617
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,975.00000	8,969,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	39.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,975.00000	6,969,000	39.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,975.00000	4,969,000	35.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	28.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,975.00000	2,969,000	28.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		6.00000	5,000	18.69	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		981.00000	974,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		163.00000	164,000	14.68	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	6.95	Put		138.00000	133,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,026.00000	1,032,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,025.00000	2,031,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,025.00000	3,031,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,576.00000	1,570,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,025.00000	9,019,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	39.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,025.00000	7,019,000	39.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,025.00000	5,019,000	35.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.44	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,025.00000	3,019,000	28.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		137.00000	137,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		162.00000	156,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		977.00000	983,000	18.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	18.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,975.00000	1,981,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,975.00000	2,981,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.64	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	16.05	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,075.00000	9,069,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	39.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,075.00000	7,069,000	39.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,075.00000	5,069,000	35.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,075.00000	3,069,000	28.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	4,000	19.13	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,079.00000	1,073,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		117.00000	118,000	14.73	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		192.00000	187,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		927.00000	933,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,925.00000	1,931,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,925.00000	2,931,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,125.00000	9,119,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,125.00000	7,119,000	39.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,125.00000	5,119,000	35.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,125.00000	3,119,000	28.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		3.00000	3,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,128.00000	1,122,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		100.00000	100,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		225.00000	219,000	14.95	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		878.00000	884,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	3,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,875.00000	1,881,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,875.00000	2,881,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		5.00000	5,000	18.91	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,030.00000	1,024,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,175.00000	9,169,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	39.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,175.00000	7,169,000	39.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,175.00000	5,169,000	35.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	29.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,175.00000	3,169,000	29.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	3,000	19.57	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,178.00000	1,172,000	19.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		85.00000	85,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		260.00000	254,000	15.17	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		829.00000	835,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	4,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,825.00000	1,831,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,825.00000	2,831,000	20.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,225.00000	9,219,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	39.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,225.00000	7,219,000	39.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,225.00000	5,219,000	35.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	29.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,225.00000	3,219,000	29.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2.00000	2,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,227.00000	1,221,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		72.00000	72,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		297.00000	291,000	15.39	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		780.00000	786,000	17.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	5,000	17.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,775.00000	1,781,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,775.00000	2,781,000	20.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,275.00000	9,269,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,275.00000	7,269,000	39.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,275.00000	5,269,000	35.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,275.00000	3,269,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	2,000	20.00	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,277.00000	1,271,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		61.00000	61,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		336.00000	330,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		732.00000	737,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		7.00000	6,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,725.00000	1,731,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,725.00000	2,731,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,475.00000	9,469,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	40.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,475.00000	7,469,000	40.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,475.00000	5,469,000	36.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,475.00000	3,469,000	30.75	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	8.45	Call		1.00000	1,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,476.00000	1,470,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		31.00000	30,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		506.00000	499,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		543.00000	548,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		18.00000	17,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,525.00000	1,531,000	21.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,525.00000	2,531,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,425.00000	9,419,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	39.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,425.00000	7,419,000	39.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,425.00000	5,419,000	36.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,425.00000	3,419,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1.00000	1,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,426.00000	1,420,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		37.00000	36,000	16.27	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		462.00000	455,000	16.27	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		589.00000	595,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		14.00000	14,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,575.00000	1,581,000	21.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,575.00000	2,581,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.54	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,626.00000	1,620,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,525.00000	9,519,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,525.00000	7,519,000	40.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,525.00000	5,519,000	36.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,525.00000	3,519,000	31.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,526.00000	1,520,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		26.00000	25,000	16.71	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		551.00000	544,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		498.00000	503,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		23.00000	22,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,475.00000	1,481,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,475.00000	2,481,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,327.00000	1,321,000	20.22	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	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,875.00000	8,869,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,875.00000	6,869,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,875.00000	4,869,000	35.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,875.00000	2,869,000	27.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		8.00000	7,000	18.25	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		883.00000	876,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		223.00000	225,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		98.00000	94,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,126.00000	1,132,000	18.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	18.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,125.00000	2,131,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,125.00000	3,131,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,925.00000	8,919,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	39.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,925.00000	6,919,000	39.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,925.00000	4,919,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,925.00000	2,919,000	27.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		7.00000	6,000	18.47	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		932.00000	925,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		192.00000	193,000	14.86	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		117.00000	112,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,076.00000	1,082,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,075.00000	2,081,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,075.00000	3,081,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,325.00000	9,319,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,325.00000	7,319,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,325.00000	5,319,000	36.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,325.00000	3,319,000	29.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		52.00000	51,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		377.00000	370,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		684.00000	689,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		9.00000	8,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,675.00000	1,681,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.88	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		2,675.00000	2,681,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,375.00000	9,369,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,375.00000	7,369,000	39.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,375.00000	5,369,000	36.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,375.00000	3,369,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	1,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,377.00000	1,370,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		44.00000	43,000	16.05	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		419.00000	412,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		636.00000	642,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		11.00000	11,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,625.00000	1,631,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,625.00000	2,631,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,075.00000	8,069,000	41.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,075.00000	6,069,000	37.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.67	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		4,075.00000	4,069,000	33.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,075.00000	2,069,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,925.00000	3,931,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,125.00000	2,119,000	23.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.82	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,525.00000	2,519,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,225.00000	2,219,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	26.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,575.00000	2,569,000	26.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		9.00000	9,000	18.03	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		834.00000	828,000	18.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,925.00000	1,919,000	22.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	22.86	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		643.00000	637,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		18.00000	18,000	17.15	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,825.00000	1,819,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	22.42	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		13.00000	13,000	17.59	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		738.00000	732,000	17.59	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,025.00000	2,019,000	23.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	23.30	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		597.00000	590,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		22.00000	21,000	16.93	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		65.00000	65,000	18.74	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		994.00000	988,000	18.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		61.00000	60,000	18.95	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,040.00000	1,033,000	18.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		70.00000	69,000	18.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		949.00000	942,000	18.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,464.00000	1,458,000	20.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		35.00000	35,000	20.84	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,431.00000	3,425,000	24.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.23	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		411.00000	405,000	15.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		182.00000	182,000	15.80	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,369.00000	1,362,000	20.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		40.00000	39,000	20.42	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		563.00000	556,000	16.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		134.00000	133,000	16.64	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		603.00000	597,000	16.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		124.00000	124,000	16.85	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		644.00000	638,000	17.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		115.00000	115,000	17.06	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		376.00000	370,000	15.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		197.00000	197,000	15.59	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		278.00000	273,000	14.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		249.00000	250,000	14.96	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		485.00000	479,000	16.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		156.00000	156,000	16.22	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		248.00000	248,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		532.00000	526,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		235.00000	234,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		569.00000	562,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		262.00000	262,000	15.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		496.00000	490,000	15.82	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		614.00000	616,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		148.00000	144,000	14.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		214.00000	214,000	17.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		994.00000	989,000	17.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		206.00000	206,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,036.00000	1,031,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		223.00000	223,000	17.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		953.00000	948,000	17.50	0.00	0	0
Total \$ / R Option										0.00	0	478,633
Total \$ / R										14,945,084.40	2,137	838,250
£ / R	On	13/12/2010	Foreign Exchange Future			11.06650	10.96090			2,976,888.50	269	24,247
£ / R	On	14/03/2011	Foreign Exchange Future			11.20750	11.10020			6,007,220.00	536	22,932
£ / R	On	13/06/2011	Foreign Exchange Future			11.34320	11.23560			0.00	0	1,564
Total £ / R Future										8,984,108.50	805	48,743
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		28.00000	36,000	16.27	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	11.90	Put		967.00000	870,000	16.27	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		920.00000	824,000	16.13	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		31.00000	40,000	16.13	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		181.00000	206,000	15.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		881.00000	799,000	15.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		171.00000	195,000	15.65	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		921.00000	838,000	15.65	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		191.00000	217,000	15.43	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		841.00000	760,000	15.43	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		616.00000	545,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		266.00000	302,000	14.76	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,532.00000	1,436,000	17.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		82.00000	93,000	17.22	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,046.00000	959,000	15.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		146.00000	166,000	15.99	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		310.00000	342,000	15.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		924.00000	849,000	15.24	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		298.00000	329,000	15.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		962.00000	886,000	15.33	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		323.00000	356,000	15.14	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		887.00000	813,000	15.14	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										8,984,108.50	805	50,683
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08590	0.08660			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08720	0.08790			103,332.00	1,185	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										103,332.00	1,185	211
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		274.00000	238,000	19.52	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		214.00000	248,000	19.52	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		41.00000	34,000	23.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		981.00000	1,044,000	23.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,066.00000	998,000	18.78	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		6.00000	8,000	18.78	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		468.00000	433,000	19.71	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		378.00000	413,000	19.71	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		180.00000	164,000	22.62	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,090.00000	1,144,000	22.62	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,136.00000	1,074,000	17.44	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		46.00000	54,000	17.44	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										103,332.00	1,185	211
€ / R	On	13/12/2010	Foreign Exchange Future			9.67830	9.74540			290,349.00	30	11,297
€ / R	On	14/03/2011	Foreign Exchange Future			9.79720	9.86600			0.00	0	11,799
€ / R	On	13/06/2011	Foreign Exchange Future			9.91290	9.98360			0.00	0	5,820
Total € / R Future										290,349.00	30	28,916
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,455.00000	10,522,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,455.00000	8,522,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,455.00000	6,522,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,455.00000	4,522,000	28.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,455.00000	2,522,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		3.00000	3,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,458.00000	1,525,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		51.00000	41,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		506.00000	563,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		575.00000	515,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		30.00000	37,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,546.00000	1,479,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	1,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	0,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,306.00000	2,372,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,505.00000	10,572,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,505.00000	8,572,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,505.00000	6,572,000	31.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,505.00000	4,572,000	28.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,505.00000	2,572,000	21.63	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	11.25	Call		3.00000	2,000	17.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,508.00000	1,574,000	17.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		45.00000	36,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		550.00000	608,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		531.00000	472,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		36.00000	44,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,496.00000	1,429,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	1,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,205.00000	11,272,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,205.00000	9,272,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,205.00000	7,272,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,205.00000	5,272,000	29.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,205.00000	3,272,000	24.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	20.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,206.00000	2,273,000	20.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		6.00000	5,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,211.00000	1,277,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		103.00000	84,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		308.00000	356,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		806.00000	742,000	14.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		11.00000	14,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,105.00000	11,172,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,105.00000	9,172,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,105.00000	7,172,000	32.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,105.00000	5,172,000	29.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	24.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,105.00000	3,172,000	24.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,106.00000	2,173,000	19.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		8.00000	6,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,113.00000	1,178,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		135.00000	111,000	13.04	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		240.00000	283,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		902.00000	837,000	14.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		7.00000	9,000	14.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,255.00000	10,322,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,255.00000	8,322,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,255.00000	6,322,000	31.22	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	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,255.00000	4,322,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	0,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,256.00000	2,322,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		5.00000	4,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,260.00000	1,326,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		90.00000	73,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		345.00000	395,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		758.00000	695,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		13.00000	17,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,746.00000	1,679,000	18.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	18.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,355.00000	10,422,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,355.00000	8,422,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,355.00000	6,422,000	31.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,355.00000	4,422,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,355.00000	2,422,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		4.00000	3,000	17.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,359.00000	1,425,000	17.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		68.00000	55,000	13.88	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		423.00000	477,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		665.00000	603,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		20.00000	25,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,646.00000	1,579,000	17.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	1,000	17.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,655.00000	10,722,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,655.00000	8,722,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,655.00000	6,722,000	31.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,655.00000	4,722,000	28.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	22.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,655.00000	2,722,000	22.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,657.00000	1,724,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		29.00000	23,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		684.00000	745,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		406.00000	352,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		61.00000	74,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,347.00000	1,280,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		2.00000	2,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,805.00000	10,872,000	33.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,805.00000	8,872,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,805.00000	6,872,000	31.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,805.00000	4,872,000	28.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,805.00000	2,872,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	1,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,806.00000	1,873,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		19.00000	15,000	15.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		824.00000	887,000	15.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		295.00000	247,000	12.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		100.00000	119,000	12.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,197.00000	1,131,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		2.00000	3,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,105.00000	10,172,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,105.00000	8,172,000	33.35	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		6,105.00000	6,172,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,105.00000	4,172,000	27.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,896.00000	1,829,000	19.02	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	1,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,155.00000	10,222,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,155.00000	8,222,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,155.00000	6,222,000	31.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,155.00000	4,222,000	27.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	20.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,156.00000	2,223,000	20.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		7.00000	6,000	16.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,162.00000	1,228,000	16.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		118.00000	97,000	13.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		273.00000	319,000	13.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		854.00000	789,000	14.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		9.00000	11,000	14.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,846.00000	1,779,000	18.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	18.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,205.00000	10,272,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,205.00000	8,272,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,205.00000	6,272,000	31.15	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	27.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,205.00000	4,272,000	27.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,796.00000	1,729,000	18.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	18.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		594.00000	653,000	14.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		39.00000	31,000	14.56	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		262.00000	216,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		117.00000	138,000	12.49	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		488.00000	431,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		43.00000	53,000	13.31	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		347.00000	315,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		281.00000	318,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		322.00000	295,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		306.00000	348,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		373.00000	339,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		257.00000	292,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		158.00000	183,000	13.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		524.00000	480,000	13.03	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		693.00000	747,000	14.91	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		159.00000	144,000	14.91	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		774.00000	830,000	15.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		140.00000	127,000	15.21	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		467.00000	516,000	14.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		233.00000	213,000	14.00	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		510.00000	474,000	13.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		326.00000	361,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		484.00000	449,000	13.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		350.00000	386,000	13.32	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		537.00000	500,000	13.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		303.00000	337,000	13.28	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										290,349.00	30	61,950
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.84690	6.89550			342,345.00	50	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.86110	6.90970			102,916.50	15	609
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.87020	6.91940			0.00	0	20
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.87690	6.92710			0.00	0	149
Total AU\$ / R Future										445,261.50	65	15,343
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		104.00000	82,000	10.76	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		109.00000	135,000	10.76	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		139.00000	169,000	10.98	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		84.00000	66,000	10.98	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		313.00000	280,000	11.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		103.00000	119,000	11.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		281.00000	249,000	11.22	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		121.00000	138,000	11.22	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		348.00000	312,000	11.32	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		88.00000	101,000	11.32	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		404.00000	370,000	11.42	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		135.00000	150,000	11.42	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		372.00000	339,000	11.40	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		153.00000	169,000	11.40	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		438.00000	403,000	11.45	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		119.00000	133,000	11.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		458.00000	425,000	11.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		181.00000	198,000	11.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		427.00000	395,000	11.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		200.00000	218,000	11.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		490.00000	456,000	11.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		163.00000	179,000	11.66	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							445,261.50	65	15,543
CAD/ R On 13/12/2010 Foreign Exchange Future			6.82630	6.84240			0.00	0	706
CAD/ R On 14/03/2011 Foreign Exchange Future			6.90300	6.91920			0.00	0	0
Total CAD/ R Future							0.00	0	706
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		2.00000	2,000	15.34	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		860.00000	876,000	15.34	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		2.00000	2,000	15.63	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		910.00000	926,000	15.63	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		3.00000	3,000	15.05	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		811.00000	827,000	15.05	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		135.00000	129,000	11.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		266.00000	276,000	11.31	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		119.00000	115,000	11.47	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		300.00000	312,000	11.47		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		152.00000	146,000	11.15		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		233.00000	243,000	11.15		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	706
CHF / R On 13/12/2010 Foreign Exchange Future			7.09310	7.18240				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.19480	7.28600				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		230.00000	170,000	14.46		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		98.00000	127,000	14.46		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		198.00000	143,000	14.26		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		116.00000	150,000	14.26		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		264.00000	201,000	14.66		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		82.00000	108,000	14.66		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		288.00000	243,000	15.17		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		252.00000	298,000	15.17		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		264.00000	224,000	15.36		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		278.00000	329,000	15.36		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		313.00000	263,000	14.98		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		227.00000	268,000	14.98		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	150

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							24,768,135.40	4,222	453,686
Total Options							0.00	0	513,807
Grand Total:							24,768,135.40	4,222	967,493