



Currency Derivatives Daily MTM Report

Daily summary for: 04/11/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			6.83410	6.94650			141,664,058.90	20,729	270,046
\$ / R	On	14/03/2011	Foreign Exchange Future			6.92550	7.03890			3,871,354.50	559	66,628
\$ / R	On	13/06/2011	Foreign Exchange Future			7.01540	7.13020			259,569.80	37	15,189
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11290	7.22990			0.00	0	288
Total \$ / R Future										145,794,983.20	21,325	352,151
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,004.00000	9,116,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	40.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,004.00000	7,116,000	40.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,004.00000	5,116,000	35.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	29.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,004.00000	3,116,000	29.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		3.00000	2,000	20.00	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,007.00000	1,118,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		134.00000	84,000	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		138.00000	200,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		997.00000	885,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,997.00000	1,884,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,997.00000	2,884,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,604.00000	1,716,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,054.00000	9,166,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,054.00000	7,166,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,054.00000	5,166,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.67	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,054.00000	3,166,000	29.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		113.00000	69,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		167.00000	235,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		948.00000	836,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,947.00000	1,834,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,947.00000	2,834,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	20.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,104.00000	9,216,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	40.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,104.00000	7,216,000	40.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	36.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,104.00000	5,216,000	36.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,104.00000	3,216,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		2.00000	1,000	20.51	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,106.00000	1,217,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		95.00000	57,000	15.38	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		199.00000	273,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		898.00000	787,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	3,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,897.00000	1,784,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,897.00000	2,784,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,154.00000	9,266,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	40.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,154.00000	7,266,000	40.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,154.00000	5,266,000	36.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	30.10	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	10.10	Put		3,154.00000	3,266,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2.00000	1,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,156.00000	1,267,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		80.00000	47,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		234.00000	313,000	15.64	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		849.00000	738,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	4,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,847.00000	1,734,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,847.00000	2,734,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		3.00000	1,000	20.26	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,057.00000	1,167,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,204.00000	9,316,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	40.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,204.00000	7,316,000	40.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,204.00000	5,316,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,204.00000	3,316,000	30.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		2.00000	1,000	21.03	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,206.00000	1,317,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		67.00000	39,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		271.00000	355,000	15.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		800.00000	689,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	5,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,797.00000	1,684,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,797.00000	2,684,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,254.00000	9,366,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	40.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,254.00000	7,366,000	40.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,254.00000	5,366,000	36.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,254.00000	3,366,000	30.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1.00000	1,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,255.00000	1,367,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		56.00000	32,000	16.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		310.00000	398,000	16.15	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		751.00000	640,000	17.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	6,000	17.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,747.00000	1,634,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,747.00000	2,634,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	42.00	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		9,304.00000	9,416,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	40.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,304.00000	7,416,000	40.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,304.00000	5,416,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,304.00000	3,416,000	30.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1.00000	1,000	21.54	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,305.00000	1,417,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		46.00000	26,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		350.00000	442,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		702.00000	592,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	8,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,697.00000	1,584,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,697.00000	2,584,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,504.00000	9,616,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	41.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,504.00000	7,616,000	41.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,504.00000	5,616,000	37.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	31.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,504.00000	3,616,000	31.64	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	8.45	Call		1.00000	0,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,505.00000	1,616,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		22.00000	12,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		526.00000	628,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		512.00000	408,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		16.00000	24,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,497.00000	1,384,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,497.00000	2,384,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,454.00000	9,566,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	41.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,454.00000	7,566,000	41.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,454.00000	5,566,000	36.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,454.00000	3,566,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1.00000	0,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,455.00000	1,566,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		26.00000	14,000	17.18	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		480.00000	580,000	17.18	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		559.00000	453,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		13.00000	19,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,547.00000	1,434,000	21.11	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	5.40	Put		1.00000	0,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,547.00000	2,434,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	23.34	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,654.00000	1,766,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,554.00000	9,666,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	41.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,554.00000	7,666,000	41.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	37.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,554.00000	5,666,000	37.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,554.00000	3,666,000	31.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	0,000	22.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,555.00000	1,666,000	22.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		18.00000	9,000	17.69	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		572.00000	675,000	17.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		467.00000	365,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		21.00000	31,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,447.00000	1,334,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,447.00000	2,334,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		1.00000	1,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,355.00000	1,467,000	21.80	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	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,904.00000	9,016,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,904.00000	7,016,000	39.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,904.00000	5,016,000	35.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,904.00000	3,016,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		5.00000	2,000	19.49	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		909.00000	1,018,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		192.00000	120,000	14.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		96.00000	136,000	14.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,097.00000	985,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,097.00000	1,984,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,097.00000	2,984,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,954.00000	9,066,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	40.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,954.00000	7,066,000	40.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,954.00000	5,066,000	35.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	29.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,954.00000	3,066,000	29.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		4.00000	2,000	19.74	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		958.00000	1,068,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		162.00000	101,000	14.61	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		116.00000	167,000	14.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,047.00000	935,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,047.00000	1,934,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,047.00000	2,934,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,354.00000	9,466,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	40.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,354.00000	7,466,000	40.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,354.00000	5,466,000	36.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,354.00000	3,466,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		38.00000	21,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		392.00000	487,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		654.00000	545,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	11,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,647.00000	1,534,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	21.64	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	4.30	Call		2,647.00000	2,534,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,404.00000	9,516,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	40.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,404.00000	7,516,000	40.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,404.00000	5,516,000	36.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	31.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,404.00000	3,516,000	31.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		1.00000	0,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,405.00000	1,516,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		32.00000	17,000	16.92	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		436.00000	533,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		606.00000	498,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		10.00000	14,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,597.00000	1,484,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,597.00000	2,484,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,104.00000	8,216,000	42.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	38.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,104.00000	6,216,000	38.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.85	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		4,104.00000	4,216,000	33.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,104.00000	2,216,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,897.00000	3,784,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,154.00000	2,266,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	25.72	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,554.00000	2,666,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,254.00000	2,366,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	27.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,604.00000	2,716,000	27.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		6.00000	3,000	19.23	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		860.00000	969,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,954.00000	2,066,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	24.84	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		666.00000	772,000	18.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		12.00000	6,000	18.20	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,854.00000	1,966,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	24.36	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		8.00000	4,000	18.72	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		762.00000	870,000	18.72	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,054.00000	2,166,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	25.28	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		619.00000	724,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		15.00000	8,000	17.95	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		58.00000	42,000	19.22	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,019.00000	1,117,000	19.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		54.00000	40,000	19.43	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,065.00000	1,165,000	19.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		62.00000	46,000	19.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		973.00000	1,071,000	19.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,492.00000	1,597,000	21.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		31.00000	22,000	21.31	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,462.00000	3,576,000	24.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	24.66	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		427.00000	503,000	16.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		166.00000	128,000	16.30	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,396.00000	1,500,000	20.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		35.00000	25,000	20.89	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		582.00000	667,000	17.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		121.00000	92,000	17.14	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		623.00000	710,000	17.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		112.00000	85,000	17.35	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		665.00000	753,000	17.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		104.00000	78,000	17.56	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		391.00000	465,000	16.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		180.00000	140,000	16.10	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		291.00000	355,000	15.47	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		230.00000	180,000	15.47	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		503.00000	583,000	16.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		142.00000	108,000	16.72	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		231.00000	193,000	16.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		551.00000	628,000	16.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		218.00000	182,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		588.00000	667,000	16.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		244.00000	204,000	16.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		514.00000	589,000	16.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		584.00000	498,000	14.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		154.00000	183,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		199.00000	172,000	18.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,019.00000	1,109,000	18.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		192.00000	165,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,062.00000	1,152,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		208.00000	179,000	17.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		978.00000	1,066,000	17.88	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										145,794,983.20	21,325	836,784
£ / R	On	13/12/2010	Foreign Exchange Future			11.12450	11.17380			778,715.00	70	23,566
£ / R	On	14/03/2011	Foreign Exchange Future			11.26300	11.31320			0.00	0	22,649
£ / R	On	13/06/2011	Foreign Exchange Future			11.39710	11.44890			22,794.20	2	1,568
Total £ / R Future										801,509.20	72	47,783
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		34.00000	26,000	15.75	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	11.90	Put		760.00000	802,000	15.75	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		715.00000	756,000	15.58	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		39.00000	30,000	15.58	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		225.00000	203,000	15.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		712.00000	740,000	15.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		213.00000	191,000	15.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		750.00000	778,000	15.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		238.00000	215,000	15.09	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		675.00000	702,000	15.09	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		469.00000	490,000	14.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		332.00000	303,000	14.40	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,336.00000	1,374,000	16.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		99.00000	87,000	16.93	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		867.00000	898,000	15.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		180.00000	161,000	15.67	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		369.00000	347,000	15.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		770.00000	800,000	15.08	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		354.00000	333,000	15.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		805.00000	836,000	15.18	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		384.00000	362,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		735.00000	765,000	14.99	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										801,509.20	72	49,723
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08470	0.08540			3,388.00	40	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08600	0.08660			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										3,388.00	40	286
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		196.00000	165,000	20.11	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		256.00000	295,000	20.11	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		23.00000	18,000	24.49	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,083.00000	1,148,000	24.49	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		946.00000	878,000	19.01	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		6.00000	8,000	19.01	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		391.00000	364,000	20.04	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		431.00000	464,000	20.04	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		142.00000	131,000	22.99	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,182.00000	1,231,000	22.99	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,016.00000	964,000	17.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		56.00000	64,000	17.60	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										3,388.00	40	286
€ / R	On	13/12/2010	Foreign Exchange Future			9.73600	9.73810			0.00	0	11,304
€ / R	On	14/03/2011	Foreign Exchange Future			9.85140	9.85370			29,554.20	3	11,402
€ / R	On	13/06/2011	Foreign Exchange Future			9.96240	9.96520			0.00	0	5,820
Total € / R Future										29,554.20	3	28,526
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,462.00000	10,464,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,462.00000	8,464,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,462.00000	6,464,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,462.00000	4,464,000	27.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,462.00000	2,464,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		2.00000	1,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,464.00000	1,465,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		36.00000	33,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		498.00000	497,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		559.00000	555,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		21.00000	19,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,538.00000	1,536,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,312.00000	2,314,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,512.00000	10,514,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,512.00000	8,514,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,512.00000	6,514,000	31.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,512.00000	4,514,000	27.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,512.00000	2,514,000	21.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		1.00000	1,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,513.00000	1,515,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		31.00000	28,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		543.00000	542,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		514.00000	510,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		26.00000	24,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,488.00000	1,486,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,212.00000	11,214,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,212.00000	9,214,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,212.00000	7,214,000	32.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,212.00000	5,214,000	28.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,212.00000	3,214,000	23.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,212.00000	2,214,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		3.00000	3,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,215.00000	1,217,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		81.00000	76,000	12.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		293.00000	290,000	12.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		795.00000	792,000	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	8.95	Put		7.00000	6,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,112.00000	11,114,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,112.00000	9,114,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,112.00000	7,114,000	32.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,112.00000	5,114,000	28.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,112.00000	3,114,000	23.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,112.00000	2,114,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		5.00000	4,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,117.00000	1,118,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		110.00000	104,000	12.10	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		222.00000	218,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		892.00000	889,000	14.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		4.00000	3,000	14.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,262.00000	10,264,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,262.00000	8,264,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,262.00000	6,264,000	30.62	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	14.00	Call		0.00000	0,000	27.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,262.00000	4,264,000	27.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	20.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,262.00000	2,264,000	20.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		3.00000	2,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,265.00000	1,266,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		69.00000	64,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		331.00000	328,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		747.00000	743,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		9.00000	7,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,738.00000	1,736,000	17.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,362.00000	10,364,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,362.00000	8,364,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,362.00000	6,364,000	30.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,362.00000	4,364,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,362.00000	2,364,000	20.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		2.00000	2,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,364.00000	1,366,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		50.00000	46,000	13.09	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		412.00000	410,000	13.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		652.00000	648,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		14.00000	12,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,638.00000	1,636,000	17.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	17.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,662.00000	10,664,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,662.00000	8,664,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,662.00000	6,664,000	31.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,662.00000	4,664,000	27.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,662.00000	2,664,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		1.00000	1,000	18.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,663.00000	1,665,000	18.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		19.00000	17,000	14.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		681.00000	681,000	14.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		386.00000	380,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		48.00000	44,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,339.00000	1,336,000	16.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	0,000	16.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,812.00000	10,814,000	33.72	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	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,812.00000	8,814,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,812.00000	6,814,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,812.00000	4,814,000	28.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,812.00000	2,814,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	1,000	18.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,813.00000	1,815,000	18.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		12.00000	10,000	14.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		824.00000	824,000	14.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		272.00000	265,000	12.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		84.00000	79,000	12.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,189.00000	1,187,000	15.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	1,000	15.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,112.00000	10,114,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,112.00000	8,114,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,112.00000	6,114,000	30.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	26.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,112.00000	4,114,000	26.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,888.00000	1,886,000	18.14	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		0.00000	0,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,162.00000	10,164,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,162.00000	8,164,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,162.00000	6,164,000	30.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,162.00000	4,164,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,162.00000	2,164,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		4.00000	3,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,166.00000	1,167,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		95.00000	89,000	12.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		257.00000	253,000	12.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		843.00000	840,000	14.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		5.00000	4,000	14.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,838.00000	1,836,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,212.00000	10,214,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,212.00000	8,214,000	33.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,212.00000	6,214,000	30.54	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	27.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,212.00000	4,214,000	27.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,788.00000	1,786,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		588.00000	587,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		26.00000	23,000	13.89	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		237.00000	231,000	12.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		99.00000	95,000	12.16	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		470.00000	465,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		32.00000	29,000	13.05	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		328.00000	322,000	12.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		274.00000	271,000	12.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		304.00000	298,000	12.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		300.00000	297,000	12.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		354.00000	349,000	12.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		250.00000	248,000	12.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		150.00000	148,000	12.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		504.00000	499,000	12.61	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		690.00000	687,000	14.35	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		144.00000	138,000	14.35	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		772.00000	770,000	14.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		126.00000	121,000	14.65	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		462.00000	459,000	13.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		216.00000	210,000	13.43	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		487.00000	482,000	12.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		322.00000	320,000	12.90	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		461.00000	456,000	12.92	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		346.00000	344,000	12.92	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		514.00000	509,000	12.88	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		299.00000	297,000	12.88	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										29,554.20	3	61,560
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.90210	6.88700			2,339,811.90	339	14,804
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.91330	6.89760			345,665.00	50	831
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.91880	6.90400			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.92150	6.90900			0.00	0	149
Total AU\$ / R Future										2,685,476.90	389	15,854
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		90.00000	96,000	10.54	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		103.00000	94,000	10.54	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		134.00000	124,000	10.89	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		71.00000	76,000	10.89	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		310.00000	320,000	12.02	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		112.00000	107,000	12.02	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		274.00000	283,000	11.73	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		126.00000	120,000	11.73	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		347.00000	358,000	12.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		99.00000	95,000	12.31	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		402.00000	411,000	12.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		148.00000	142,000	12.11	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		367.00000	375,000	11.88	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		163.00000	156,000	11.88	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		439.00000	449,000	12.34	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		135.00000	130,000	12.34	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		451.00000	458,000	12.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		192.00000	187,000	12.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		417.00000	424,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		208.00000	203,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		486.00000	494,000	12.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		177.00000	173,000	12.17	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							2,685,476.90	389	16,054
CAD/ R On 13/12/2010 Foreign Exchange Future			6.81100	6.88020			115,787.00	17	679
CAD/ R On 14/03/2011 Foreign Exchange Future			6.88540	6.95580			0.00	0	0
Total CAD/ R Future							115,787.00	17	679
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		2.00000	1,000	15.59	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		822.00000	890,000	15.59	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		2.00000	1,000	15.93	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		872.00000	940,000	15.93	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		2.00000	1,000	15.25	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		772.00000	840,000	15.25	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		153.00000	120,000	11.51	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		247.00000	285,000	11.51	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		136.00000	106,000	11.68	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		280.00000	321,000	11.68	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		172.00000	136,000	11.35	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		216.00000	251,000	11.35	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							115,787.00	17	679
CHF / R On 13/12/2010 Foreign Exchange Future			7.10970	7.09460			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.21030	7.19430			0.00	0	0
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		157.00000	166,000	14.51	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		112.00000	106,000	14.51	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		129.00000	136,000	14.18	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		134.00000	126,000	14.18	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		188.00000	198,000	14.84	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		93.00000	88,000	14.84	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		232.00000	237,000	14.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		288.00000	277,000	14.92	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		214.00000	218,000	15.10	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		320.00000	308,000	15.10	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		252.00000	258,000	14.75	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		258.00000	248,000	14.75	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							149,430,698.50	21,846	445,429
Total Options							0.00	0	519,807
Grand Total:							149,430,698.50	21,846	965,236