



Currency Derivatives Daily MTM Report

Daily summary for: 11/11/2010

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			6.94900	6.94910			10,701,460.00	1,540	266,090
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04220	7.04240			11,056,254.00	1,570	72,500
\$ / R	On	13/06/2011	Foreign Exchange Future			7.13330	7.13430			0.00	0	15,119
\$ / R	On	19/09/2011	Foreign Exchange Future			7.23190	7.23340			0.00	0	288
Total \$ / R Future										21,757,714.00	3,110	353,997
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,001.00000	9,001,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	41.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,001.00000	7,001,000	41.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	36.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,001.00000	5,001,000	36.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,001.00000	3,001,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2.00000	2,000	19.87	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,003.00000	1,003,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		118.00000	116,000	14.23	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	6.95	Put		119.00000	117,000	14.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,000.00000	999,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,999.00000	1,999,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,999.00000	2,999,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,601.00000	1,601,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,051.00000	9,051,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	41.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,051.00000	7,051,000	41.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,051.00000	5,051,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.71	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,051.00000	3,051,000	29.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		97.00000	96,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		148.00000	147,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		950.00000	950,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,949.00000	1,949,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,949.00000	2,949,000	18.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.85	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	16.05	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,101.00000	9,101,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	41.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,101.00000	7,101,000	41.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	36.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,101.00000	5,101,000	36.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,101.00000	3,101,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	1,000	20.43	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,102.00000	1,102,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		80.00000	78,000	14.79	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		181.00000	179,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		900.00000	900,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,899.00000	1,899,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,899.00000	2,899,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,151.00000	9,151,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	41.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,151.00000	7,151,000	41.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,151.00000	5,151,000	36.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	30.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,151.00000	3,151,000	30.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,152.00000	1,152,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		65.00000	64,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		216.00000	215,000	15.07	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		850.00000	850,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		1.00000	1,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,849.00000	1,849,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,849.00000	2,849,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.15	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,052.00000	1,052,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,201.00000	9,201,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	41.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,201.00000	7,201,000	41.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,201.00000	5,201,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,201.00000	3,201,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		1.00000	1,000	21.00	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,202.00000	1,202,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		53.00000	52,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		254.00000	253,000	15.36	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		801.00000	801,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,799.00000	1,799,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,799.00000	2,799,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,251.00000	9,251,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	41.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,251.00000	7,251,000	41.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,251.00000	5,251,000	36.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,251.00000	3,251,000	30.52	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		1,252.00000	1,252,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		43.00000	42,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		294.00000	293,000	15.64	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		752.00000	751,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	2,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,749.00000	1,749,000	19.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	19.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,749.00000	2,749,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.57	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		9,301.00000	9,301,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	41.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,301.00000	7,301,000	41.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,301.00000	5,301,000	37.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,301.00000	3,301,000	30.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1.00000	1,000	21.56	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,302.00000	1,302,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		35.00000	34,000	15.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		336.00000	335,000	15.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		702.00000	702,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		3.00000	3,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,699.00000	1,699,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,699.00000	2,699,000	19.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	19.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,501.00000	9,501,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	42.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,501.00000	7,501,000	42.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	37.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,501.00000	5,501,000	37.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	31.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,501.00000	3,501,000	31.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,501.00000	1,501,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		15.00000	14,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		516.00000	515,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		510.00000	509,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		11.00000	10,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,499.00000	1,499,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,499.00000	2,499,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,451.00000	9,451,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	42.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,451.00000	7,451,000	42.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	37.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,451.00000	5,451,000	37.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,451.00000	3,451,000	31.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,451.00000	1,451,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		18.00000	17,000	16.77	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		469.00000	468,000	16.77	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		557.00000	557,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		8.00000	8,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,549.00000	1,549,000	19.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,549.00000	2,549,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	23.53	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,651.00000	1,651,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,551.00000	9,551,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	42.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,551.00000	7,551,000	42.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	37.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,551.00000	5,551,000	37.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,551.00000	3,551,000	31.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,551.00000	1,551,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		12.00000	11,000	17.33	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		563.00000	562,000	17.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		463.00000	463,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		14.00000	14,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,449.00000	1,449,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,449.00000	2,449,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,351.00000	1,351,000	21.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,901.00000	8,901,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	40.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,901.00000	6,901,000	40.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,901.00000	4,901,000	35.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,901.00000	2,901,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		3.00000	2,000	19.30	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		904.00000	903,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		178.00000	176,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		79.00000	77,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,099.00000	1,099,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,099.00000	2,099,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,099.00000	3,099,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,951.00000	8,951,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	41.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,951.00000	6,951,000	41.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,951.00000	4,951,000	36.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	29.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,951.00000	2,951,000	29.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2.00000	2,000	19.59	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		953.00000	953,000	19.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		146.00000	145,000	14.51	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		97.00000	96,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,049.00000	1,049,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,049.00000	2,049,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,049.00000	3,049,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,351.00000	9,351,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	42.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,351.00000	7,351,000	42.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	37.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,351.00000	5,351,000	37.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,351.00000	3,351,000	30.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		28.00000	27,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		379.00000	378,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		654.00000	653,000	17.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		5.00000	4,000	17.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,649.00000	1,649,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	19.80	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	4.30	Call		2,649.00000	2,649,000	19.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	19.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,401.00000	9,401,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	42.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,401.00000	7,401,000	42.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	37.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,401.00000	5,401,000	37.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	31.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,401.00000	3,401,000	31.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,401.00000	1,401,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		23.00000	22,000	16.48	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		424.00000	423,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		605.00000	605,000	17.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		6.00000	6,000	17.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,599.00000	1,599,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,599.00000	2,599,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,101.00000	8,101,000	43.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	39.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,101.00000	6,101,000	39.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.79	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		4,101.00000	4,101,000	33.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,101.00000	2,101,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,899.00000	3,899,000	36.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	36.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,151.00000	2,151,000	26.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	26.11	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	27.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,551.00000	2,551,000	27.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,251.00000	2,251,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	27.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,601.00000	2,601,000	27.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		3.00000	3,000	19.02	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		854.00000	854,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,951.00000	1,951,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	25.23	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		659.00000	658,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		8.00000	7,000	17.89	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,851.00000	1,851,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	24.66	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		5.00000	5,000	18.46	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		756.00000	756,000	18.46	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,051.00000	2,051,000	25.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	25.71	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		610.00000	610,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		9.00000	9,000	17.61	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		49.00000	49,000	18.81	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,007.00000	1,007,000	18.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		45.00000	46,000	19.03	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,053.00000	1,054,000	19.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		52.00000	53,000	18.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		960.00000	961,000	18.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,482.00000	1,483,000	20.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		24.00000	25,000	20.96	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,459.00000	3,459,000	24.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	24.70	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		411.00000	411,000	15.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		153.00000	153,000	15.81	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,386.00000	1,386,000	20.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		28.00000	28,000	20.53	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		567.00000	567,000	16.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		109.00000	109,000	16.66	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		608.00000	608,000	16.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		100.00000	100,000	16.88	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		650.00000	650,000	17.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		92.00000	92,000	17.09	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		375.00000	375,000	15.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		167.00000	167,000	15.59	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		275.00000	275,000	14.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		217.00000	217,000	14.95	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		487.00000	487,000	16.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		129.00000	129,000	16.23	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		221.00000	221,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		537.00000	538,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		208.00000	208,000	16.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		574.00000	575,000	16.22	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		235.00000	234,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		501.00000	501,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		579.00000	579,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		145.00000	146,000	14.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		191.00000	190,000	17.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,008.00000	1,008,000	17.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		183.00000	182,000	17.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,050.00000	1,050,000	17.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		199.00000	199,000	17.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		966.00000	967,000	17.47	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										21,757,714.00	3,110	838,630
£ / R	On	13/12/2010	Foreign Exchange Future			11.20080	11.15200			7,470,933.60	667	23,409
£ / R	On	14/03/2011	Foreign Exchange Future			11.34110	11.29190			0.00	0	22,654
£ / R	On	13/06/2011	Foreign Exchange Future			11.47630	11.42850			0.00	0	1,568
Total £ / R Future										7,470,933.60	667	47,631
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		23.00000	25,000	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		771.00000	724,000	15.75	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		724.00000	677,000	15.57	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		26.00000	28,000	15.57	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		200.00000	211,000	14.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		708.00000	670,000	14.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		188.00000	198,000	14.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		746.00000	707,000	14.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		213.00000	224,000	14.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		671.00000	633,000	14.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		463.00000	430,000	14.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		305.00000	321,000	14.15	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,339.00000	1,294,000	16.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		81.00000	85,000	16.46	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		865.00000	824,000	15.30	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		157.00000	165,000	15.30	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		350.00000	363,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		772.00000	737,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		335.00000	348,000	14.94	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		807.00000	772,000	14.94	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		365.00000	378,000	14.76	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		737.00000	702,000	14.76	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										7,470,933.60	667	49,571
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08440			0.00	0	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08550	0.08570			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											0.00	0	286
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		134.00000	128,000	20.06		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		294.00000	298,000	20.06		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		11.00000	10,000	24.51		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,171.00000	1,180,000	24.51		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		846.00000	836,000	19.12		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		6.00000	6,000	19.12		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		341.00000	329,000	20.04		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		471.00000	479,000	20.04		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		118.00000	113,000	23.05		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,248.00000	1,263,000	23.05		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		934.00000	916,000	17.63		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		64.00000	66,000	17.63		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	286
€ / R	On	13/12/2010	Foreign Exchange Future			9.50360	9.51490				712,770.00	75	11,468
€ / R	On	14/03/2011	Foreign Exchange Future			9.61900	9.62970				1,933,419.00	201	11,507
€ / R	On	13/06/2011	Foreign Exchange Future			9.72980	9.74140				0.00	0	5,820
Total € / R Future											2,646,189.00	276	28,795
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.48		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,685.00000	10,696,000	34.48		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.48		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,685.00000	8,696,000	34.48		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.80		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	16.20	Put		6,685.00000	6,696,000	31.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,685.00000	4,696,000	27.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,685.00000	2,696,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,685.00000	1,696,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		11.00000	10,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		696.00000	706,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		354.00000	343,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		39.00000	39,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,315.00000	1,304,000	16.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	16.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,535.00000	2,546,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,735.00000	10,746,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,735.00000	8,746,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,735.00000	6,746,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,735.00000	4,746,000	27.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	22.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,735.00000	2,746,000	22.71	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		0.00000	0,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,735.00000	1,746,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		9.00000	8,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		744.00000	754,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		313.00000	303,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		48.00000	49,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,265.00000	1,254,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,435.00000	11,446,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,435.00000	9,446,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,435.00000	7,446,000	33.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,435.00000	5,446,000	29.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,435.00000	3,446,000	24.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,435.00000	2,446,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		1.00000	1,000	18.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,436.00000	1,447,000	18.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		28.00000	25,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		463.00000	471,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		577.00000	566,000	13.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		12.00000	12,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,335.00000	11,346,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,335.00000	9,346,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,335.00000	7,346,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,335.00000	5,346,000	28.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	24.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,335.00000	3,346,000	24.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	21.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,335.00000	2,346,000	21.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		1.00000	1,000	17.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,336.00000	1,347,000	17.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		41.00000	37,000	13.26	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		376.00000	383,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		672.00000	661,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		7.00000	7,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,485.00000	10,496,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,485.00000	8,496,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,485.00000	6,496,000	31.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	27.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,485.00000	4,496,000	27.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	22.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,485.00000	2,496,000	22.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		1.00000	1,000	18.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,486.00000	1,497,000	18.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		24.00000	21,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		509.00000	517,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		531.00000	519,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		16.00000	15,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,515.00000	1,504,000	17.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,585.00000	10,596,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,585.00000	8,596,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,585.00000	6,596,000	31.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,585.00000	4,596,000	27.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,585.00000	2,596,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		1.00000	0,000	18.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,586.00000	1,596,000	18.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		16.00000	14,000	14.38	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		601.00000	610,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		440.00000	429,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		25.00000	25,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,415.00000	1,404,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,885.00000	10,896,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,885.00000	8,896,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,885.00000	6,896,000	32.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,885.00000	4,896,000	28.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	23.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,885.00000	2,896,000	23.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	20.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,885.00000	1,896,000	20.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		5.00000	5,000	15.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		890.00000	901,000	15.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		203.00000	193,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		88.00000	89,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,116.00000	1,104,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	0,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,035.00000	11,046,000	34.48	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	18.55	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,035.00000	9,046,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,035.00000	7,046,000	32.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,035.00000	5,046,000	28.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	23.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,035.00000	3,046,000	23.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,035.00000	2,046,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		3.00000	3,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,038.00000	1,049,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		120.00000	112,000	11.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		155.00000	158,000	11.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		966.00000	955,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	1,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,335.00000	10,346,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,335.00000	8,346,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,335.00000	6,346,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,335.00000	4,346,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,665.00000	1,654,000	17.68	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	7.85	Put		0.00000	0,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,385.00000	10,396,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,385.00000	8,396,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,385.00000	6,396,000	31.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	26.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,385.00000	4,396,000	26.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,385.00000	2,396,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		1.00000	1,000	17.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,386.00000	1,397,000	17.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		34.00000	31,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		419.00000	427,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		625.00000	613,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		10.00000	9,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,615.00000	1,604,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,435.00000	10,446,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,435.00000	8,446,000	34.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,435.00000	6,446,000	31.29	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	27.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,435.00000	4,446,000	27.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,565.00000	1,554,000	17.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		793.00000	803,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		8.00000	7,000	15.27	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		101.00000	94,000	12.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		186.00000	190,000	12.14	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		274.00000	264,000	12.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		59.00000	60,000	12.52	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		221.00000	215,000	13.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		391.00000	396,000	13.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		205.00000	200,000	13.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		425.00000	431,000	13.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		238.00000	232,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		358.00000	363,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		221.00000	224,000	12.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		351.00000	343,000	12.64	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		862.00000	870,000	15.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		92.00000	89,000	15.04	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		950.00000	958,000	15.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		80.00000	77,000	15.34	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		612.00000	618,000	14.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		142.00000	137,000	14.13	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		365.00000	359,000	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		424.00000	429,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		346.00000	340,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		455.00000	460,000	13.30	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		384.00000	378,000	13.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		393.00000	398,000	13.04	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										2,646,189.00	276	61,829
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.91720	6.93410			0.00	0	14,802
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.92300	6.93810			0.00	0	831
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.93040	6.94480			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.93560	6.95140			0.00	0	0
Total AU\$ / R Future										0.00	0	15,703
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		104.00000	93,000	10.36	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		70.00000	76,000	10.36	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		97.00000	105,000	10.67	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		81.00000	72,000	10.67	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		331.00000	320,000	11.88	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		93.00000	97,000	11.88	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		293.00000	282,000	11.55	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		105.00000	109,000	11.55	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		370.00000	358,000	12.21	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		82.00000	85,000	12.21	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		428.00000	417,000	12.19	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		133.00000	137,000	12.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		391.00000	381,000	11.95	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		146.00000	151,000	11.95	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		466.00000	455,000	12.42	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		121.00000	125,000	12.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		475.00000	464,000	11.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		174.00000	178,000	11.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		440.00000	429,000	11.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		189.00000	193,000	11.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		512.00000	500,000	12.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		161.00000	164,000	12.17	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	15,903
CAD/ R On 13/12/2010 Foreign Exchange Future			6.91850	6.92810			0.00	0	654
CAD/ R On 14/03/2011 Foreign Exchange Future			6.99410	7.00370			0.00	0	0
Total CAD/ R Future							0.00	0	654
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		1.00000	1,000	14.31	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		773.00000	783,000	14.31	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	14.64	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		822.00000	832,000	14.64	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		1.00000	1,000	13.99	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		723.00000	733,000	13.99	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		160.00000	156,000	11.23	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		206.00000	212,000	11.23	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		141.00000	138,000	11.39	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		237.00000	244,000	11.39	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		181.00000	176,000	11.07	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		177.00000	182,000	11.07	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	654
CHF / R	On	13/12/2010	Foreign Exchange Future			7.13750	7.15920			0.00	0	150
CHF / R	On	14/03/2011	Foreign Exchange Future			7.23980	7.26150			0.00	0	0
Total CHF / R Future										0.00	0	150
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		172.00000	157,000	12.80	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		63.00000	70,000	12.80	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		139.00000	125,000	12.49	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		80.00000	88,000	12.49	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		209.00000	192,000	13.12	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		50.00000	55,000	13.12	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		245.00000	234,000	14.27	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		234.00000	244,000	14.27	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		225.00000	214,000	14.43	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		264.00000	274,000	14.43	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		272.00000	259,000	14.30	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		211.00000	219,000	14.30	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	150
RAIN	On	13/12/2010	Foreign Exchange Future			13,740.84000	13,741.47000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,930.67000	13,930.83000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future											0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		2,415.00000	2,409,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		0.00000	1,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		2,415.00000	2,409,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		0.00000	1,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		2,415.00000	2,409,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		0.00000	1,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		3,320.00000	3,318,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		12.00000	11,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		3,320.00000	3,318,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		12.00000	11,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		3,320.00000	3,318,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		12.00000	11,000	2.00		0.00	0	0
Total RAIN Option											0.00	0	0
Total RAIN											0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Future			1.04930	1.04820				0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.06750	1.06570				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		511.00000	519,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		29.00000	26,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		167.00000	170,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		185.00000	177,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		987.00000	998,000	17.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		5.00000	5,000	17.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		428.00000	438,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		271.00000	263,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		231.00000	236,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		574.00000	561,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		762.00000	775,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		105.00000	100,000	14.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							31,874,836.60	4,053	447,216
Total Options							0.00	0	519,807
Grand Total:							31,874,836.60	4,053	967,023