



Currency Derivatives Daily MTM Report

Daily summary for: 18/11/2010

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			7.01020	7.04220			43,862,821.40	6,257	262,803
\$ / R	On	14/03/2011	Foreign Exchange Future			7.09590	7.12640			1,305,645.60	184	69,474
\$ / R	On	13/06/2011	Foreign Exchange Future			7.18700	7.22990			15,825,774.00	2,202	17,549
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29100	7.33820			0.00	0	288
Total \$ / R Future										60,994,241.00	8,643	350,114
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,908.00000	8,940,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,908.00000	6,940,000	43.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	38.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,908.00000	4,940,000	38.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	31.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,908.00000	2,940,000	31.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2.00000	2,000	21.25	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		910.00000	942,000	21.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		168.00000	143,000	15.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		76.00000	83,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,092.00000	1,060,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,092.00000	2,060,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,092.00000	3,060,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,508.00000	1,540,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,958.00000	8,990,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,958.00000	6,990,000	43.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,958.00000	4,990,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	31.89	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,958.00000	2,990,000	31.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		137.00000	114,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		95.00000	104,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,042.00000	1,011,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,042.00000	2,010,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,042.00000	3,010,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.80	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	16.05	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,008.00000	9,040,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	44.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,008.00000	7,040,000	44.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	38.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,008.00000	5,040,000	38.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	32.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,008.00000	3,040,000	32.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	1,000	21.92	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,009.00000	1,041,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		109.00000	92,000	15.15	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		117.00000	132,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		993.00000	961,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,992.00000	1,960,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,992.00000	2,960,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,058.00000	9,090,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	44.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,058.00000	7,090,000	44.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,058.00000	5,090,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	32.25	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		3,058.00000	3,090,000	32.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,059.00000	1,091,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		89.00000	75,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		147.00000	165,000	15.49	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		943.00000	911,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		1.00000	1,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,942.00000	1,910,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,942.00000	2,910,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2.00000	1,000	21.59	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		960.00000	991,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,108.00000	9,140,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	44.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,108.00000	7,140,000	44.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	38.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,108.00000	5,140,000	38.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	32.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,108.00000	3,140,000	32.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		1.00000	1,000	22.60	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,109.00000	1,141,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		72.00000	60,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		180.00000	200,000	15.83	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		893.00000	861,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,892.00000	1,860,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,892.00000	2,860,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,158.00000	9,190,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,158.00000	7,190,000	44.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	38.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,158.00000	5,190,000	38.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	32.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,158.00000	3,190,000	32.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1.00000	1,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,159.00000	1,191,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		58.00000	48,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		216.00000	238,000	16.17	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		843.00000	811,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,842.00000	1,810,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,842.00000	2,810,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	46.53	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		9,208.00000	9,240,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	44.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,208.00000	7,240,000	44.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	39.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,208.00000	5,240,000	39.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	32.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,208.00000	3,240,000	32.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1.00000	1,000	23.28	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,209.00000	1,241,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		47.00000	38,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		255.00000	278,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		794.00000	762,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		2.00000	2,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,792.00000	1,760,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,792.00000	2,760,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,408.00000	9,440,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	45.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,408.00000	7,440,000	45.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	39.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,408.00000	5,440,000	39.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	33.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,408.00000	3,440,000	33.49	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	24.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,408.00000	1,440,000	24.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		19.00000	15,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		427.00000	455,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		598.00000	566,000	18.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		6.00000	6,000	18.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,592.00000	1,560,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,592.00000	2,560,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,358.00000	9,390,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	44.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,358.00000	7,390,000	44.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	39.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,358.00000	5,390,000	39.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	33.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,358.00000	3,390,000	33.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,358.00000	1,390,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		24.00000	19,000	17.52	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		382.00000	409,000	17.52	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		646.00000	614,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		4.00000	4,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,642.00000	1,610,000	19.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,642.00000	2,610,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	25.65	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,558.00000	1,590,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,458.00000	9,490,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	45.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,458.00000	7,490,000	45.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	39.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,458.00000	5,490,000	39.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	33.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,458.00000	3,490,000	33.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,458.00000	1,490,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		15.00000	12,000	18.20	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		473.00000	502,000	18.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		549.00000	518,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		7.00000	8,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,542.00000	1,510,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,542.00000	2,510,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		1.00000	0,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,259.00000	1,290,000	23.62	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	15.85	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,808.00000	8,840,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,808.00000	6,840,000	43.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,808.00000	4,840,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	31.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,808.00000	2,840,000	31.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		3.00000	3,000	20.57	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		811.00000	843,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		240.00000	212,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		48.00000	52,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,192.00000	1,160,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,192.00000	2,160,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,192.00000	3,160,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,858.00000	8,890,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,858.00000	6,890,000	43.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	38.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,858.00000	4,890,000	38.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	31.54	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	9.90	Put		2,858.00000	2,890,000	31.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		3.00000	2,000	20.91	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		861.00000	892,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		203.00000	176,000	15.48	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		61.00000	66,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,142.00000	1,110,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,142.00000	2,110,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,142.00000	3,110,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,258.00000	9,290,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	44.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,258.00000	7,290,000	44.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	39.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,258.00000	5,290,000	39.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	32.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,258.00000	3,290,000	32.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		37.00000	31,000	16.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		295.00000	321,000	16.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		744.00000	712,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		2.00000	2,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,742.00000	1,710,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	18.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,742.00000	2,710,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,308.00000	9,340,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	44.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,308.00000	7,340,000	44.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,308.00000	5,340,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	33.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,308.00000	3,340,000	33.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,308.00000	1,340,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		30.00000	24,000	17.18	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		338.00000	364,000	17.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		695.00000	663,000	19.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		3.00000	3,000	19.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,692.00000	1,660,000	19.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	19.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,692.00000	2,660,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,008.00000	8,040,000	46.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	41.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,008.00000	6,040,000	41.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	35.57	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	11.05	Put		4,008.00000	4,040,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,008.00000	2,040,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,992.00000	3,960,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,058.00000	2,090,000	28.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	28.71	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	30.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,458.00000	2,490,000	30.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,158.00000	2,190,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	30.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,508.00000	2,540,000	30.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		4.00000	3,000	20.23	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		762.00000	793,000	20.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,858.00000	1,890,000	27.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	27.68	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		568.00000	598,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		10.00000	8,000	18.88	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,758.00000	1,790,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	27.01	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		6.00000	5,000	19.55	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		664.00000	695,000	19.55	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,958.00000	1,990,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	28.36	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		520.00000	550,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		12.00000	10,000	18.54	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		57.00000	53,000	18.95	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		931.00000	957,000	18.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		53.00000	49,000	19.17	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		977.00000	1,003,000	19.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		62.00000	57,000	18.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		886.00000	911,000	18.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,402.00000	1,430,000	21.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		28.00000	26,000	21.14	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,375.00000	3,405,000	25.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.19	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		354.00000	372,000	15.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		180.00000	168,000	15.90	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,306.00000	1,334,000	20.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		32.00000	30,000	20.70	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		502.00000	523,000	16.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		128.00000	119,000	16.77	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		542.00000	563,000	16.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		118.00000	109,000	16.99	0.00	0	871
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		582.00000	604,000	17.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		108.00000	100,000	17.21	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		320.00000	337,000	15.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		196.00000	183,000	15.68	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		227.00000	242,000	15.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		253.00000	238,000	15.03	19,040.00	80	1,280
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		426.00000	445,000	16.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		152.00000	141,000	16.34	0.00	0	65
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Put		257.00000	272,000	15.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.15	Call		233.00000	218,000	15.24	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		254.00000	238,000	16.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		474.00000	501,000	16.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		239.00000	224,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		509.00000	537,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		269.00000	253,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		439.00000	466,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		649.00000	617,000	15.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		119.00000	130,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		214.00000	205,000	17.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		926.00000	964,000	17.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		205.00000	196,000	17.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		967.00000	1,005,000	17.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		223.00000	214,000	17.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		885.00000	923,000	17.55	0.00	0	0
Total \$ / R Option										19,040.00	80	485,713
Total \$ / R										61,013,281.00	8,723	835,827
\$ / R MAX	On	13/12/2010	Foreign Exchange Future			7.01020	7.04220			0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Future			7.09590	7.12640			0.00	0	20
Total \$ / R MAXI Future										0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Call		13,668.00000	11,351,000	14.81	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.00	Put		9,448.00000	10,331,000	14.81	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Call		10,857.00000	9,243,000	15.15	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	7.05	Put		11,637.00000	13,223,000	15.15	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Call		16,811.00000	14,307,000	15.15	0.00	0	0
\$ / R MAX	On	13/12/2010	Foreign Exchange Option	6.95	Put		7,591.00000	8,287,000	15.15	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Call		30,784.00000	29,002,000	15.08	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.00	Put		18,144.00000	19,412,000	15.08	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Call		27,977.00000	26,306,000	15.06	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	7.05	Put		20,337.00000	21,716,000	15.06	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Call		33,755.00000	31,862,000	15.11	0.00	0	0
\$ / R MAX	On	14/03/2011	Foreign Exchange Option	6.95	Put		16,115.00000	17,272,000	15.11	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	20
£ / R	On	13/12/2010	Foreign Exchange Future			11.22140	11.20900			235,649.40	21	22,607
£ / R	On	14/03/2011	Foreign Exchange Future			11.34970	11.33410			102,147.30	9	20,667
£ / R	On	13/06/2011	Foreign Exchange Future			11.48430	11.48680			9,095,565.60	792	1,901
Total £ / R Future										9,433,362.30	822	45,175
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		21.00000	22,000	16.88	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		712.00000	701,000	16.88	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		666.00000	654,000	16.66	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		25.00000	25,000	16.66	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		212.00000	213,000	15.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		678.00000	663,000	15.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		199.00000	200,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		715.00000	700,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		225.00000	226,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		641.00000	626,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		439.00000	425,000	14.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		323.00000	325,000	14.56	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,301.00000	1,284,000	16.86	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		85.00000	84,000	16.86	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		832.00000	816,000	15.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		166.00000	166,000	15.71	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		371.00000	367,000	15.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		734.00000	733,000	15.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		356.00000	352,000	15.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		769.00000	768,000	15.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		387.00000	383,000	15.04	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		700.00000	699,000	15.04	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										9,433,362.30	822	47,115
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08420	0.08460			0.00	0	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08530	0.08570			0.00	0	0
Total ¥ / R Future										0.00	0	286
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		121.00000	105,000	20.43	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		261.00000	285,000	20.43	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		7.00000	5,000	25.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,147.00000	1,185,000	25.32	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		863.00000	824,000	19.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		3.00000	4,000	19.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		327.00000	311,000	20.14	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		457.00000	481,000	20.14	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		108.00000	102,000	23.19	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,238.00000	1,272,000	23.19	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		928.00000	894,000	17.66	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		58.00000	64,000	17.66	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			9.55260	9.53170			1,251,390.60	131	11,462
€ / R	On	14/03/2011	Foreign Exchange Future			9.65870	9.63450			0.00	0	11,312
€ / R	On	13/06/2011	Foreign Exchange Future			9.76970	9.76090			0.00	0	5,820
Total € / R Future										1,251,390.60	131	28,594
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,668.00000	10,647,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,668.00000	8,647,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	35.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,668.00000	6,647,000	35.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,668.00000	4,647,000	30.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	24.89	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	12.20	Put		2,668.00000	2,647,000	24.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	21.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,668.00000	1,647,000	21.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		9.00000	9,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		677.00000	656,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		362.00000	378,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		30.00000	25,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,332.00000	1,353,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,518.00000	2,497,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,718.00000	10,697,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,718.00000	8,697,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	35.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,718.00000	6,697,000	35.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,718.00000	4,697,000	30.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	25.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,718.00000	2,697,000	25.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	21.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,718.00000	1,697,000	21.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		8.00000	7,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		726.00000	704,000	15.79	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	9.25	Call		320.00000	335,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		38.00000	32,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,282.00000	1,303,000	17.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	17.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,418.00000	11,397,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,418.00000	9,397,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	36.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,418.00000	7,397,000	36.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	32.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,418.00000	5,397,000	32.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	27.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,418.00000	3,397,000	27.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	24.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,418.00000	2,397,000	24.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		1.00000	1,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,419.00000	1,398,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		25.00000	25,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		443.00000	422,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		591.00000	610,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		9.00000	7,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,318.00000	11,297,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	38.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,318.00000	9,297,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	36.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,318.00000	7,297,000	36.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	31.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,318.00000	5,297,000	31.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	26.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,318.00000	3,297,000	26.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	23.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,318.00000	2,297,000	23.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		1.00000	1,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,319.00000	1,298,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		38.00000	37,000	13.55	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		356.00000	334,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		687.00000	707,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		5.00000	4,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,468.00000	10,447,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,468.00000	8,447,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	34.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,468.00000	6,447,000	34.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	29.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,468.00000	4,447,000	29.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	24.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,468.00000	2,447,000	24.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		1.00000	1,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,469.00000	1,448,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		21.00000	20,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		489.00000	467,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		543.00000	562,000	14.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		11.00000	9,000	14.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,532.00000	1,553,000	18.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	18.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,568.00000	10,547,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,568.00000	8,547,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	34.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,568.00000	6,547,000	34.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,568.00000	4,547,000	30.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,568.00000	2,547,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,568.00000	1,547,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		14.00000	13,000	14.95	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		582.00000	560,000	14.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		451.00000	468,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		19.00000	15,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,432.00000	1,453,000	18.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	18.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,868.00000	10,847,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,868.00000	8,847,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	35.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,868.00000	6,847,000	35.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,868.00000	4,847,000	30.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	25.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,868.00000	2,847,000	25.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,868.00000	1,847,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		872.00000	851,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		204.00000	216,000	12.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		72.00000	63,000	12.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,132.00000	1,153,000	17.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	17.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,018.00000	10,997,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,018.00000	8,997,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	35.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,018.00000	6,997,000	35.87	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	14.55	Call		0.00000	0,000	31.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,018.00000	4,997,000	31.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,018.00000	2,997,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	23.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,018.00000	1,997,000	23.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		3.00000	2,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,021.00000	999,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		117.00000	120,000	11.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		135.00000	117,000	11.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		983.00000	1,003,000	17.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	0,000	17.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,318.00000	10,297,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,318.00000	8,297,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	34.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,318.00000	6,297,000	34.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,318.00000	4,297,000	29.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,682.00000	1,703,000	19.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	19.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,368.00000	10,347,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	38.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,368.00000	8,347,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	34.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,368.00000	6,347,000	34.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,368.00000	4,347,000	29.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,368.00000	2,347,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		1.00000	1,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,369.00000	1,348,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		31.00000	30,000	13.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		399.00000	377,000	13.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		639.00000	658,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		7.00000	5,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,632.00000	1,653,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,418.00000	10,397,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,418.00000	8,397,000	38.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	34.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,418.00000	6,397,000	34.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	29.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,418.00000	4,397,000	29.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,582.00000	1,603,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	18.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		774.00000	753,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		6.00000	6,000	16.07	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		98.00000	99,000	12.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		166.00000	146,000	12.16	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		279.00000	293,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		47.00000	40,000	13.17	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		221.00000	227,000	13.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		387.00000	368,000	13.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		205.00000	211,000	13.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		421.00000	402,000	13.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		238.00000	245,000	13.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		354.00000	336,000	13.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		217.00000	205,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		351.00000	364,000	12.89	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		857.00000	833,000	15.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		91.00000	92,000	15.22	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		945.00000	921,000	15.52	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		79.00000	80,000	15.52	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		607.00000	585,000	14.29	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		141.00000	144,000	14.29	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		373.00000	375,000	13.29	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		412.00000	405,000	13.29	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		354.00000	357,000	13.42	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		443.00000	437,000	13.42	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		393.00000	395,000	13.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		382.00000	375,000	13.15	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										1,251,390.60	131	61,628
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.90720	6.88690			0.00	0	14,802
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.90740	6.88380			0.00	0	1,234
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.91280	6.90090			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.92160	6.91350			0.00	0	0
Total AU\$ / R Future										0.00	0	16,106
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		74.00000	80,000	10.65	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		87.00000	73,000	10.65	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		118.00000	103,000	10.97	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		55.00000	60,000	10.97	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		284.00000	304,000	11.88	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		100.00000	97,000	11.88	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		247.00000	267,000	11.55	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		113.00000	110,000	11.55	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		322.00000	342,000	12.21	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		88.00000	85,000	12.21	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		390.00000	397,000	11.98	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		139.00000	134,000	11.98	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		354.00000	361,000	11.72	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		153.00000	148,000	11.72	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		427.00000	435,000	12.23	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		126.00000	122,000	12.23	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		443.00000	448,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		180.00000	176,000	11.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		408.00000	413,000	11.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		195.00000	191,000	11.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		479.00000	484,000	12.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		166.00000	162,000	12.02	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	16,306
CAD/ R On 13/12/2010 Foreign Exchange Future			6.88220	6.89750			0.00	0	400
CAD/ R On 14/03/2011 Foreign Exchange Future			6.95000	6.96460			0.00	0	0
Total CAD/ R Future							0.00	0	400
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		0.00000	0,000	15.60	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		803.00000	818,000	15.60	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		0.00000	0,000	15.94	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		853.00000	868,000	15.94	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		1.00000	0,000	15.27	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		754.00000	768,000	15.27	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		146.00000	137,000	11.57	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		231.00000	237,000	11.57	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		129.00000	120,000	11.74	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		264.00000	270,000	11.74	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		165.00000	155,000	11.40	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		200.00000	205,000	11.40	0.00	0	0
Total CAD/ R Option							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R								0.00	0	400
CHF / R On 13/12/2010 Foreign Exchange Future			7.09660	7.11560				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.18970	7.20680				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		145.00000	133,000	14.65		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		79.00000	86,000	14.65		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		114.00000	104,000	14.32		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		98.00000	107,000	14.32		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		178.00000	165,000	14.98		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		62.00000	68,000	14.98		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		221.00000	214,000	14.96		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		264.00000	274,000	14.96		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		202.00000	195,000	15.13		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		295.00000	305,000	15.13		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		242.00000	234,000	14.80		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		235.00000	244,000	14.80		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			13,810.56000	13,824.28000				0.00	0	0
RAIN On 14/03/2011 Foreign Exchange Future			13,982.46000	13,992.23000				0.00	0	0
Total RAIN Future								0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.00	Call		3,243.00000	3,106,000	2.00		0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.00	Put		0.00000	0,000	2.00		0.00	0	0
RAIN On 13/12/2010 Foreign Exchange Option	13500.01	Call		3,243.00000	3,106,000	2.00		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,243.00000	3,106,000	2.00	0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		0.00000	0,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		3,925.00000	3,828,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		3.00000	3,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		3,925.00000	3,828,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		3.00000	4,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		3,925.00000	3,828,000	2.00	0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		3.00000	3,000	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			1.05660	1.05990			0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.07250	1.07540			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		612.00000	581,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		13.00000	15,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		223.00000	200,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		124.00000	134,000	15.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		1,103.00000	1,070,000	20.00	0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		4.00000	4,000	20.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Call		501.00000	482,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.05	Put		247.00000	257,000	15.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Call		282.00000	269,000	16.00	0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Option	1.10	Put		528.00000	544,000	16.00	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	1.00	Call		850.00000	825,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		96.00000	100,000	15.00	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							71,678,993.90	9,596	440,845
Total Options							19,040.00	80	520,887
Grand Total:							71,698,033.90	9,676	961,732