



Currency Derivatives Daily MTM Report

Daily summary for: 02/11/2010

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			6.97860	7.03530			18,430,482.60	2,641	274,218
\$ / R	On	14/03/2011	Foreign Exchange Future			7.07220	7.12960			11,952,018.00	1,690	61,195
\$ / R	On	13/06/2011	Foreign Exchange Future			7.16490	7.22260			14,329.80	2	15,626
\$ / R	On	19/09/2011	Foreign Exchange Future			7.26540	7.32350			0.00	0	288
Total \$ / R Future										30,396,830.40	4,333	351,327
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,915.00000	8,971,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	40.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,915.00000	6,971,000	40.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,915.00000	4,971,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,915.00000	2,971,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		5.00000	4,000	19.34	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		920.00000	975,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		190.00000	150,000	14.57	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	6.95	Put		105.00000	121,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,086.00000	1,029,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,085.00000	2,029,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,085.00000	3,029,000	30.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	30.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,516.00000	1,572,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,965.00000	9,021,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,965.00000	7,021,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	36.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,965.00000	5,021,000	36.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.31	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,965.00000	3,021,000	29.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		160.00000	128,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		125.00000	149,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,036.00000	980,000	18.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	18.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,035.00000	1,979,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,035.00000	2,979,000	30.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	30.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,015.00000	9,071,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	40.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,015.00000	7,071,000	40.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	36.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,015.00000	5,071,000	36.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,015.00000	3,071,000	29.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	3,000	19.82	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,019.00000	1,074,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		133.00000	108,000	15.05	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		148.00000	179,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		986.00000	930,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,985.00000	1,929,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,985.00000	2,929,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,065.00000	9,121,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	40.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,065.00000	7,121,000	40.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,065.00000	5,121,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	29.80	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	10.10	Put		3,065.00000	3,121,000	29.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		3.00000	2,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,068.00000	1,123,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		113.00000	91,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		178.00000	212,000	15.28	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		937.00000	881,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,935.00000	1,879,000	23.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,935.00000	2,879,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		4.00000	3,000	19.58	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		969.00000	1,024,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,115.00000	9,171,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	40.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,115.00000	7,171,000	40.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,115.00000	5,171,000	36.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,115.00000	3,171,000	30.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	2,000	20.29	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,118.00000	1,173,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		96.00000	77,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		211.00000	248,000	15.52	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	6.15	Call		887.00000	831,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,885.00000	1,829,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,885.00000	2,829,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,165.00000	9,221,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	40.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,165.00000	7,221,000	40.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,165.00000	5,221,000	36.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,165.00000	3,221,000	30.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2.00000	2,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,167.00000	1,223,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		81.00000	64,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		246.00000	285,000	15.76	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		838.00000	782,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	3,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,835.00000	1,779,000	22.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,835.00000	2,779,000	29.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	29.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	42.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,215.00000	9,271,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	40.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,215.00000	7,271,000	40.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,215.00000	5,271,000	36.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,215.00000	3,271,000	30.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	1,000	20.77	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,217.00000	1,272,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		68.00000	53,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		283.00000	324,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		789.00000	733,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	4,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,785.00000	1,729,000	22.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,785.00000	2,729,000	28.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	28.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,415.00000	9,471,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	41.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,415.00000	7,471,000	41.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	37.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,415.00000	5,471,000	37.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	31.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,415.00000	3,471,000	31.53	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	8.45	Call		1.00000	1,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,416.00000	1,472,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		33.00000	25,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		448.00000	496,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		597.00000	542,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		12.00000	13,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,585.00000	1,529,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,585.00000	2,529,000	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,365.00000	9,421,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	41.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,365.00000	7,421,000	41.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,365.00000	5,421,000	36.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,365.00000	3,421,000	31.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1.00000	1,000	21.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,366.00000	1,422,000	21.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		39.00000	31,000	16.72	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		404.00000	452,000	16.72	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		644.00000	589,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		9.00000	10,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,635.00000	1,579,000	21.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,635.00000	2,579,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	0,000	22.44	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,566.00000	1,621,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,465.00000	9,521,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,465.00000	7,521,000	41.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	37.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,465.00000	5,521,000	37.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,465.00000	3,521,000	31.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,466.00000	1,522,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		27.00000	21,000	17.19	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		492.00000	542,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		550.00000	496,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		15.00000	17,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,535.00000	1,479,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,535.00000	2,479,000	27.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	27.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	1,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,267.00000	1,322,000	21.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,815.00000	8,871,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,815.00000	6,871,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,815.00000	4,871,000	35.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	28.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,815.00000	2,871,000	28.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		8.00000	6,000	18.86	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		823.00000	877,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		257.00000	212,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		72.00000	83,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,186.00000	1,129,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	0,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,185.00000	2,129,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,185.00000	3,129,000	29.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	29.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,865.00000	8,921,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	40.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,865.00000	6,921,000	40.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,865.00000	4,921,000	35.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	28.81	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	9.90	Put		2,865.00000	2,921,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		6.00000	5,000	19.10	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		871.00000	926,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		222.00000	180,000	14.79	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		87.00000	101,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,136.00000	1,079,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	0,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,135.00000	2,079,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,135.00000	3,079,000	30.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	30.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,265.00000	9,321,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	40.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,265.00000	7,321,000	40.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,265.00000	5,321,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,265.00000	3,321,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		57.00000	44,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		322.00000	365,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		740.00000	685,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		5.00000	6,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,735.00000	1,679,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.37	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		2,735.00000	2,679,000	28.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	28.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,315.00000	9,371,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	41.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,315.00000	7,371,000	41.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,315.00000	5,371,000	36.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	31.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,315.00000	3,371,000	31.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		1.00000	1,000	21.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,316.00000	1,372,000	21.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		47.00000	37,000	16.48	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		362.00000	408,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		692.00000	637,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		7.00000	8,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,685.00000	1,629,000	22.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,685.00000	2,629,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,015.00000	8,071,000	42.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	38.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,015.00000	6,071,000	38.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	34.21	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		4,015.00000	4,071,000	34.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,015.00000	2,071,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,985.00000	3,929,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,065.00000	2,121,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	24.85	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,465.00000	2,521,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,165.00000	2,221,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	27.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,515.00000	2,571,000	27.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		9.00000	7,000	18.62	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		774.00000	828,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,865.00000	1,921,000	23.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	23.87	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		584.00000	635,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		19.00000	14,000	17.67	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,765.00000	1,821,000	23.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	23.40	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		13.00000	10,000	18.15	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		678.00000	731,000	18.15	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,965.00000	2,021,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	24.36	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		538.00000	588,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		23.00000	17,000	17.43	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		67.00000	59,000	18.79	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		937.00000	987,000	18.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		62.00000	55,000	18.99	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		982.00000	1,033,000	18.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		72.00000	64,000	18.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		892.00000	942,000	18.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,404.00000	1,459,000	20.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		34.00000	31,000	20.84	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,372.00000	3,429,000	24.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	1,000	24.47	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		366.00000	403,000	15.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		196.00000	175,000	15.92	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,309.00000	1,363,000	20.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		39.00000	35,000	20.43	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		513.00000	555,000	16.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		143.00000	127,000	16.74	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		552.00000	595,000	16.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		132.00000	117,000	16.94	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		592.00000	636,000	17.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		122.00000	108,000	17.15	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		333.00000	368,000	15.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		213.00000	190,000	15.71	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		240.00000	271,000	15.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		270.00000	243,000	15.10	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		437.00000	477,000	16.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		167.00000	149,000	16.33	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		263.00000	241,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		490.00000	526,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		248.00000	228,000	16.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		525.00000	563,000	16.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		278.00000	256,000	15.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		455.00000	491,000	15.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		651.00000	607,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		128.00000	142,000	14.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		222.00000	207,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		949.00000	992,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		213.00000	199,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		990.00000	1,034,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		231.00000	216,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		908.00000	951,000	17.53	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										30,396,830.40	4,333	835,960
£ / R	On	13/12/2010	Foreign Exchange Future			11.17110	11.28330			2,491,155.30	223	23,561
£ / R	On	14/03/2011	Foreign Exchange Future			11.31150	11.42470			339,345.00	30	22,646
£ / R	On	13/06/2011	Foreign Exchange Future			11.44830	11.56190			22,896.60	2	1,566
Total £ / R Future										2,853,396.90	255	47,773
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		53.00000	37,000	16.09	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		670.00000	766,000	16.09	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		626.00000	721,000	15.94	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		59.00000	42,000	15.94	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		264.00000	229,000	15.50	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		639.00000	718,000	15.50	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		250.00000	216,000	15.61	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		675.00000	755,000	15.61	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		279.00000	242,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		604.00000	681,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		410.00000	475,000	14.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		385.00000	336,000	14.72	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,243.00000	1,340,000	17.17	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		118.00000	101,000	17.17	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		787.00000	872,000	15.94	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		212.00000	183,000	15.94	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		413.00000	372,000	15.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		701.00000	774,000	15.13	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		397.00000	357,000	15.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		735.00000	809,000	15.22	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		429.00000	387,000	15.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		667.00000	739,000	15.03	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										2,853,396.90	255	49,713
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08640	0.08730			864.00	10	875
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08770	0.08860			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										864.00	10	875
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		295.00000	245,000	19.46	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		165.00000	205,000	19.46	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		38.00000	30,000	23.44	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		908.00000	990,000	23.44	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,133.00000	1,045,000	19.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		3.00000	5,000	19.21	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		493.00000	445,000	19.54	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		333.00000	375,000	19.54	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		184.00000	164,000	22.46	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,024.00000	1,094,000	22.46	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,196.00000	1,114,000	17.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		36.00000	44,000	17.35	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										864.00	10	875
€ / R	On	13/12/2010	Foreign Exchange Future			9.77250	9.77410			19,545.00	2	11,304
€ / R	On	14/03/2011	Foreign Exchange Future			9.89000	9.89140			39,560.00	4	11,404
€ / R	On	13/06/2011	Foreign Exchange Future			10.00370	10.00420			0.00	0	5,820
Total € / R Future										59,105.00	6	28,528
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,426.00000	10,428,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,426.00000	8,428,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.51	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		6,426.00000	6,428,000	31.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,426.00000	4,428,000	28.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,426.00000	2,428,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		2.00000	2,000	17.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,428.00000	1,430,000	17.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		47.00000	43,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		473.00000	471,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		595.00000	592,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		21.00000	20,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,574.00000	1,573,000	17.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	1,000	17.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,276.00000	2,278,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,476.00000	10,478,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,476.00000	8,478,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,476.00000	6,478,000	31.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,476.00000	4,478,000	28.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	21.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,476.00000	2,478,000	21.51	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		2.00000	2,000	17.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,478.00000	1,480,000	17.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		40.00000	37,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		516.00000	515,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		550.00000	546,000	13.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		26.00000	24,000	13.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,524.00000	1,523,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	1,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,176.00000	11,178,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,176.00000	9,178,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,176.00000	7,178,000	32.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,176.00000	5,178,000	29.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,176.00000	3,178,000	24.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	20.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,176.00000	2,178,000	20.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		5.00000	4,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,181.00000	1,182,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		100.00000	94,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		276.00000	272,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		831.00000	829,000	14.45	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	8.95	Put		7.00000	7,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,076.00000	11,078,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,076.00000	9,078,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,076.00000	7,078,000	32.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,076.00000	5,078,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,076.00000	3,078,000	23.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	19.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,076.00000	2,078,000	19.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		6.00000	6,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,082.00000	1,084,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		133.00000	127,000	12.39	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		209.00000	205,000	12.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		929.00000	926,000	14.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		5.00000	4,000	14.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,226.00000	10,228,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,226.00000	8,228,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,226.00000	6,228,000	31.20	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	27.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,226.00000	4,228,000	27.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	20.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,226.00000	2,228,000	20.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		4.00000	4,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,230.00000	1,232,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		86.00000	81,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		312.00000	309,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		783.00000	780,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		9.00000	8,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,774.00000	1,773,000	18.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	1,000	18.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,326.00000	10,328,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,326.00000	8,328,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,326.00000	6,328,000	31.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,326.00000	4,328,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	20.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,326.00000	2,328,000	20.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		3.00000	3,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,329.00000	1,331,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		64.00000	59,000	13.32	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		390.00000	387,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		688.00000	685,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		14.00000	13,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,674.00000	1,673,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	1,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,626.00000	10,628,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,626.00000	8,628,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,626.00000	6,628,000	31.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,626.00000	4,628,000	28.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	22.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,626.00000	2,628,000	22.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		1.00000	1,000	18.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,627.00000	1,629,000	18.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		25.00000	23,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		651.00000	651,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		421.00000	416,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		47.00000	44,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,375.00000	1,373,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,776.00000	10,778,000	33.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,776.00000	8,778,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,776.00000	6,778,000	32.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,776.00000	4,778,000	28.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,776.00000	2,778,000	22.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	1,000	18.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,777.00000	1,779,000	18.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		16.00000	14,000	15.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		792.00000	792,000	15.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		304.00000	298,000	12.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		80.00000	76,000	12.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,225.00000	1,223,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	1,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,076.00000	10,078,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,076.00000	8,078,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,076.00000	6,078,000	30.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,076.00000	4,078,000	27.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,924.00000	1,923,000	18.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	1,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,126.00000	10,128,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,126.00000	8,128,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,126.00000	6,128,000	31.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,126.00000	4,128,000	27.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	20.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,126.00000	2,128,000	20.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		6.00000	5,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,132.00000	1,133,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		115.00000	109,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		241.00000	237,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		880.00000	877,000	14.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		6.00000	5,000	14.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,874.00000	1,873,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	1,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,176.00000	10,178,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,176.00000	8,178,000	33.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,176.00000	6,178,000	31.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,176.00000	4,178,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,824.00000	1,823,000	18.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	1,000	18.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		561.00000	560,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		35.00000	32,000	14.07	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		268.00000	262,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		94.00000	90,000	12.47	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		506.00000	502,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		32.00000	30,000	13.38	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		356.00000	352,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		265.00000	262,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		331.00000	326,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		290.00000	286,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		383.00000	378,000	12.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		242.00000	238,000	12.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		146.00000	143,000	12.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		537.00000	533,000	12.81	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		667.00000	664,000	14.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		158.00000	154,000	14.45	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		747.00000	745,000	14.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		138.00000	135,000	14.75	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		444.00000	440,000	13.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		235.00000	230,000	13.53	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		516.00000	512,000	13.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		312.00000	308,000	13.03	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		489.00000	485,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		335.00000	331,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		544.00000	540,000	13.01	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		290.00000	286,000	13.01	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										59,105.00	6	61,562
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.93990	6.92150			346,995.00	50	14,515
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.95120	6.93550			243,292.00	35	794
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.95930	6.94390			347,965.00	50	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.96380	6.94970			0.00	0	149
Total AU\$ / R Future										938,252.00	135	15,528
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		109.00000	123,000	11.03	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		88.00000	83,000	11.03	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		117.00000	103,000	10.55	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		88.00000	93,000	10.55	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		341.00000	352,000	12.32	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		106.00000	101,000	12.32	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		305.00000	314,000	12.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		120.00000	113,000	12.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		379.00000	390,000	12.60	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		94.00000	89,000	12.60	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		434.00000	445,000	12.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		140.00000	136,000	12.33	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		398.00000	408,000	12.11		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		154.00000	149,000	12.11		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		472.00000	483,000	12.55		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		128.00000	124,000	12.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		482.00000	491,000	12.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		182.00000	177,000	12.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		448.00000	456,000	12.00		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		198.00000	192,000	12.00		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		518.00000	528,000	12.33		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		168.00000	164,000	12.33		0.00	0	0
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								938,252.00	135	15,728
CAD/ R On 13/12/2010 Foreign Exchange Future			6.90190	6.92630				0.00	0	696
CAD/ R On 14/03/2011 Foreign Exchange Future			6.97780	7.00270				0.00	0	0
Total CAD/ R Future								0.00	0	696
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		3.00000	2,000	15.23		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		777.00000	800,000	15.23		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		2.00000	2,000	15.57		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		826.00000	850,000	15.57		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		3.00000	3,000	14.90		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		727.00000	751,000	14.90		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		170.00000	162,000	11.65		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		217.00000	234,000	11.65		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		152.00000	144,000	11.80		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		249.00000	266,000	11.80		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		191.00000	182,000	11.49		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		188.00000	204,000	11.49		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	696
CHF / R On 13/12/2010 Foreign Exchange Future			7.13450	7.07230				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.23600	7.17280				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	185,000	14.59		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		123.00000	101,000	14.59		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		123.00000	155,000	14.37		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		151.00000	121,000	14.37		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		175.00000	217,000	14.82		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		103.00000	83,000	14.82		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		224.00000	251,000	14.85		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		301.00000	265,000	14.85		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		207.00000	231,000	15.04		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		334.00000	295,000	15.04		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		244.00000	275,000	14.84		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		271.00000	239,000	14.84		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	150

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							34,248,448.30	4,739	444,877
Total Options							0.00	0	519,807
Grand Total:							34,248,448.30	4,739	964,684