



# Currency Derivatives Daily MTM Report

Daily summary for: 10/11/2010

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			6.94910	6.84000			31,291,797.30	4,503	266,103
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04240	6.93340			59,289,965.60	8,419	71,130
\$ / R	On	13/06/2011	Foreign Exchange Future			7.13430	7.02150			2,140,290.00	300	15,119
\$ / R	On	19/09/2011	Foreign Exchange Future			7.23340	7.11960			0.00	0	288
<b>Total \$ / R Future</b>										<b>92,722,052.90</b>	<b>13,222</b>	<b>352,640</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,110.00000	9,001,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,110.00000	7,001,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,110.00000	5,001,000	35.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,110.00000	3,001,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1.00000	2,000	19.75	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,111.00000	1,003,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		78.00000	118,000	14.19	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		188.00000	119,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		891.00000	1,000,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,890.00000	1,999,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,890.00000	2,999,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,710.00000	1,601,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,160.00000	9,051,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	40.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,160.00000	7,051,000	40.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	36.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,160.00000	5,051,000	36.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.57	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,160.00000	3,051,000	29.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		64.00000	97,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		224.00000	148,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		841.00000	950,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,840.00000	1,949,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,840.00000	2,949,000	18.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.82	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	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,210.00000	9,101,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	40.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,210.00000	7,101,000	40.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	36.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,210.00000	5,101,000	36.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,210.00000	3,101,000	29.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		1.00000	1,000	20.31	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,211.00000	1,102,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		52.00000	80,000	14.75	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		262.00000	181,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		792.00000	900,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	1,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,790.00000	1,899,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,790.00000	2,899,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,260.00000	9,151,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	40.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,260.00000	7,151,000	40.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,260.00000	5,151,000	36.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	29.97	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		3,260.00000	3,151,000	29.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,261.00000	1,152,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		42.00000	65,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		302.00000	216,000	15.03	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		743.00000	850,000	18.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	1,000	18.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,740.00000	1,849,000	23.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,740.00000	2,849,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1.00000	1,000	20.03	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,161.00000	1,052,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,310.00000	9,201,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	41.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,310.00000	7,201,000	41.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,310.00000	5,201,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,310.00000	3,201,000	30.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		1.00000	1,000	20.86	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,311.00000	1,202,000	20.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		34.00000	53,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		344.00000	254,000	15.30	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	6.15	Call		693.00000	801,000	18.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		3.00000	2,000	18.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,690.00000	1,799,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,690.00000	2,799,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,360.00000	9,251,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	41.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,360.00000	7,251,000	41.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,360.00000	5,251,000	36.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,360.00000	3,251,000	30.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1.00000	1,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,361.00000	1,252,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		28.00000	43,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		388.00000	294,000	15.58	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		645.00000	752,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	3,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,640.00000	1,749,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,640.00000	2,749,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	42.92	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	16.25	Put		9,410.00000	9,301,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	41.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,410.00000	7,301,000	41.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,410.00000	5,301,000	36.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,410.00000	3,301,000	30.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		0.00000	1,000	21.42	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,410.00000	1,302,000	21.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		22.00000	35,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		432.00000	336,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		596.00000	702,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	3,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,590.00000	1,699,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,590.00000	2,699,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,610.00000	9,501,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	41.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,610.00000	7,501,000	41.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,610.00000	5,501,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	31.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,610.00000	3,501,000	31.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,610.00000	1,501,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		10.00000	15,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		620.00000	516,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		410.00000	510,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		20.00000	11,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,390.00000	1,499,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,390.00000	2,499,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,560.00000	9,451,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	41.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,560.00000	7,451,000	41.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,560.00000	5,451,000	36.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,560.00000	3,451,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,560.00000	1,451,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		12.00000	18,000	16.69	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		572.00000	469,000	16.69	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		455.00000	557,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		15.00000	8,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,440.00000	1,549,000	22.15	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	5.40	Put		0.00000	0,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,440.00000	2,549,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	23.37	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,760.00000	1,651,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,660.00000	9,551,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	41.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,660.00000	7,551,000	41.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	37.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,660.00000	5,551,000	37.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,660.00000	3,551,000	31.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,660.00000	1,551,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		8.00000	12,000	17.25	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		668.00000	563,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		366.00000	463,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		26.00000	14,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,340.00000	1,449,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,340.00000	2,449,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,460.00000	1,351,000	21.70	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	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		9,010.00000	8,901,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	40.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		7,010.00000	6,901,000	40.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		5,010.00000	4,901,000	35.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	28.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		3,010.00000	2,901,000	28.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2.00000	3,000	19.20	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1,012.00000	904,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		115.00000	178,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		125.00000	79,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		990.00000	1,099,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		1,990.00000	2,099,000	23.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		2,990.00000	3,099,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,060.00000	8,951,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	40.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,060.00000	6,951,000	40.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,060.00000	4,951,000	35.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	29.16	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		3,060.00000	2,951,000	29.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2.00000	2,000	19.47	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,062.00000	953,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		95.00000	146,000	14.46	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		155.00000	97,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		941.00000	1,049,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	0,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,940.00000	2,049,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,940.00000	3,049,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,460.00000	9,351,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	41.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,460.00000	7,351,000	41.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,460.00000	5,351,000	36.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,460.00000	3,351,000	30.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		18.00000	28,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		478.00000	379,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		549.00000	654,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		9.00000	5,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,540.00000	1,649,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.61	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		2,540.00000	2,649,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,510.00000	9,401,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	41.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,510.00000	7,401,000	41.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,510.00000	5,401,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,510.00000	3,401,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,510.00000	1,401,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		15.00000	23,000	16.42	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		525.00000	424,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		501.00000	605,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		11.00000	6,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,490.00000	1,599,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,490.00000	2,599,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,210.00000	8,101,000	42.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	38.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,210.00000	6,101,000	38.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.66	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		4,210.00000	4,101,000	33.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,210.00000	2,101,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,790.00000	3,899,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,260.00000	2,151,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	25.92	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	27.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,660.00000	2,551,000	27.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	26.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,360.00000	2,251,000	26.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	27.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,710.00000	2,601,000	27.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		2.00000	3,000	18.92	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		962.00000	854,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,060.00000	1,951,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	25.03	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		765.00000	659,000	17.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		5.00000	8,000	17.81	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,960.00000	1,851,000	24.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	24.48	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		3.00000	5,000	18.36	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		863.00000	756,000	18.36	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,160.00000	2,051,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	25.51	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		716.00000	610,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		6.00000	9,000	17.53	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		42.00000	49,000	18.68	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,109.00000	1,007,000	18.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		39.00000	45,000	18.89	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,156.00000	1,053,000	18.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		45.00000	52,000	18.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,062.00000	960,000	18.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,589.00000	1,482,000	20.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		22.00000	24,000	20.80	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,568.00000	3,459,000	24.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		1.00000	1,000	24.63	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		494.00000	411,000	15.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		127.00000	153,000	15.73	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,492.00000	1,386,000	20.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		25.00000	28,000	20.37	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		658.00000	567,000	16.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		91.00000	109,000	16.57	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		701.00000	608,000	16.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		84.00000	100,000	16.78	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		744.00000	650,000	16.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		77.00000	92,000	16.99	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		455.00000	375,000	15.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		138.00000	167,000	15.51	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		346.00000	275,000	14.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		179.00000	217,000	14.88	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		574.00000	487,000	16.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		107.00000	129,000	16.15	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		192.00000	221,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		621.00000	537,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		181.00000	208,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		660.00000	574,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		204.00000	235,000	15.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		583.00000	501,000	15.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		501.00000	579,000	14.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		180.00000	145,000	14.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		172.00000	191,000	17.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,102.00000	1,008,000	17.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		165.00000	183,000	17.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,145.00000	1,050,000	17.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		179.00000	199,000	17.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,059.00000	966,000	17.46	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>484,633</b>
<b>Total \$ / R</b>										<b>92,722,052.90</b>	<b>13,222</b>	<b>837,273</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.15200	11.04530			914,464.00	82	23,564
£ / R	On	14/03/2011	Foreign Exchange Future			11.29190	11.18700			225,838.00	20	22,654
£ / R	On	13/06/2011	Foreign Exchange Future			11.42850	11.31800			0.00	0	1,568
<b>Total £ / R Future</b>										<b>1,140,302.00</b>	<b>102</b>	<b>47,786</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		17.00000	23,000	15.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		872.00000	771,000	15.98	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		825.00000	724,000	15.80	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		20.00000	26,000	15.80	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		176.00000	200,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		789.00000	708,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		166.00000	188,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		829.00000	746,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		187.00000	213,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		750.00000	671,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		532.00000	463,000	14.33	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		269.00000	305,000	14.33	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,435.00000	1,339,000	16.66	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		72.00000	81,000	16.66	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		951.00000	865,000	15.49	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		138.00000	157,000	15.49	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		315.00000	350,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		847.00000	772,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		302.00000	335,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		884.00000	807,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		329.00000	365,000	14.91	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		811.00000	737,000	14.91	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,940</b>
<b>Total £ / R</b>										<b>1,140,302.00</b>	<b>102</b>	<b>49,726</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08440	0.08490			1,688.00	20	286
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08570	0.08610			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>										<b>1,688.00</b>	<b>20</b>	<b>286</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		157.00000	134,000	19.96	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		267.00000	294,000	19.96	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		14.00000	11,000	24.42	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,124.00000	1,171,000	24.42	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		895.00000	846,000	19.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		5.00000	6,000	19.00	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		362.00000	341,000	20.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		452.00000	471,000	20.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		127.00000	118,000	23.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,217.00000	1,248,000	23.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		970.00000	934,000	17.65	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		60.00000	64,000	17.65	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>1,688.00</b>	<b>20</b>	<b>286</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.51490	9.52960			4,433,943.40	466	11,468
€ / R	On	14/03/2011	Foreign Exchange Future			9.62970	9.64790			1,222,971.90	127	11,307
€ / R	On	13/06/2011	Foreign Exchange Future			9.74140	9.75570			19,482.80	2	5,820
<b>Total € / R Future</b>										<b>5,676,398.10</b>	<b>595</b>	<b>28,595</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,670.00000	10,685,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,670.00000	8,685,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	32.03	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,670.00000	6,685,000	32.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,670.00000	4,685,000	27.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	22.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,670.00000	2,685,000	22.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,670.00000	1,685,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		13.00000	11,000	14.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		683.00000	696,000	14.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		367.00000	354,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		37.00000	39,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,330.00000	1,315,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	22.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,520.00000	2,535,000	22.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,720.00000	10,735,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,720.00000	8,735,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,720.00000	6,735,000	32.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,720.00000	4,735,000	28.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	22.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,720.00000	2,735,000	22.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,720.00000	1,735,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		10.00000	9,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		730.00000	744,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		325.00000	313,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		45.00000	48,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,280.00000	1,265,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,420.00000	11,435,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,420.00000	9,435,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,420.00000	7,435,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,420.00000	5,435,000	29.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,420.00000	3,435,000	24.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	21.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,420.00000	2,435,000	21.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		1.00000	1,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,421.00000	1,436,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		31.00000	28,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		451.00000	463,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		591.00000	577,000	13.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		11.00000	12,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,320.00000	11,335,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,320.00000	9,335,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,320.00000	7,335,000	33.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,320.00000	5,335,000	29.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	24.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,320.00000	3,335,000	24.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,320.00000	2,335,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		1.00000	1,000	17.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,321.00000	1,336,000	17.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		45.00000	41,000	13.29	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		365.00000	376,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		687.00000	672,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		7.00000	7,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,470.00000	10,485,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,470.00000	8,485,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,470.00000	6,485,000	31.65	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	27.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,470.00000	4,485,000	27.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,470.00000	2,485,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		1.00000	1,000	18.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,471.00000	1,486,000	18.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		26.00000	24,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		496.00000	509,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		544.00000	531,000	13.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		14.00000	16,000	13.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,530.00000	1,515,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,570.00000	10,585,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,570.00000	8,585,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,570.00000	6,585,000	31.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,570.00000	4,585,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,570.00000	2,585,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		1.00000	1,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,571.00000	1,586,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		18.00000	16,000	14.39	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		588.00000	601,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		453.00000	440,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		23.00000	25,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,430.00000	1,415,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,870.00000	10,885,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,870.00000	8,885,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,870.00000	6,885,000	32.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,870.00000	4,885,000	28.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	23.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,870.00000	2,885,000	23.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	20.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,870.00000	1,885,000	20.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		6.00000	5,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		876.00000	890,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		213.00000	203,000	12.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		83.00000	88,000	12.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,130.00000	1,116,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		0.00000	1,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,020.00000	11,035,000	34.51	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	18.55	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,020.00000	9,035,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,020.00000	7,035,000	32.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,020.00000	5,035,000	28.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	23.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,020.00000	3,035,000	23.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,020.00000	2,035,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		4.00000	3,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,024.00000	1,038,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		128.00000	120,000	11.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		148.00000	155,000	11.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		981.00000	966,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	1,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,320.00000	10,335,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,320.00000	8,335,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,320.00000	6,335,000	31.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,320.00000	4,335,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,680.00000	1,665,000	17.67	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	0,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,370.00000	10,385,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,370.00000	8,385,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,370.00000	6,385,000	31.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,370.00000	4,385,000	27.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,370.00000	2,385,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		1.00000	1,000	17.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,371.00000	1,386,000	17.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		38.00000	34,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		408.00000	419,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		639.00000	625,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		9.00000	10,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,630.00000	1,615,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,420.00000	10,435,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,420.00000	8,435,000	34.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,420.00000	6,435,000	31.55	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	27.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,420.00000	4,435,000	27.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,580.00000	1,565,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		779.00000	793,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		9.00000	8,000	15.27	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		109.00000	101,000	12.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		179.00000	186,000	12.19	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		286.00000	274,000	12.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		56.00000	59,000	12.53	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		229.00000	221,000	13.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		381.00000	391,000	13.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		212.00000	205,000	13.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		414.00000	425,000	13.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		246.00000	238,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		348.00000	358,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		216.00000	221,000	12.63	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		364.00000	351,000	12.63	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		847.00000	862,000	15.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		95.00000	92,000	15.04	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		935.00000	950,000	15.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		83.00000	80,000	15.34	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		599.00000	612,000	14.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		147.00000	142,000	14.13	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		370.00000	365,000	13.16	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		414.00000	424,000	13.16	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		352.00000	346,000	13.29	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		446.00000	455,000	13.29	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		390.00000	384,000	13.03	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		384.00000	393,000	13.03	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>33,034</b>
<b>Total € / R</b>										<b>5,676,398.10</b>	<b>595</b>	<b>61,629</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.93410	6.92020			0.00	0	14,802
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.93810	6.93370			0.00	0	831
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.94480	6.93760			0.00	0	70
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.95140	6.94220			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>15,703</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		97.00000	104,000	10.29	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		77.00000	70,000	10.29	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		105.00000	97,000	10.60	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		75.00000	81,000	10.60	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		329.00000	331,000	11.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		95.00000	93,000	11.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		291.00000	293,000	11.57	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		107.00000	105,000	11.57	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		368.00000	370,000	12.23	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		84.00000	82,000	12.23	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		423.00000	428,000	12.19	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		135.00000	133,000	12.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		387.00000	391,000	11.96	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		149.00000	146,000	11.96	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		461.00000	466,000	12.42	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		123.00000	121,000	12.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		470.00000	475,000	11.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		178.00000	174,000	11.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		435.00000	440,000	11.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		193.00000	189,000	11.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		506.00000	512,000	12.17	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		164.00000	161,000	12.17	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total AU\$ / R</b>										<b>0.00</b>	<b>0</b>	<b>15,903</b>
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.92810	6.84160			138,562.00	20	654
CAD/ R	On	14/03/2011	Foreign Exchange Future			7.00370	6.91930			0.00	0	0
<b>Total CAD/ R Future</b>										<b>138,562.00</b>	<b>20</b>	<b>654</b>
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		1.00000	1,000	14.00	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		859.00000	773,000	14.00	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		0.00000	0,000	14.32	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		908.00000	822,000	14.32	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		1.00000	1,000	13.68	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		809.00000	723,000	13.68	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		126.00000	160,000	11.15	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		257.00000	206,000	11.15	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		111.00000	141,000	11.32	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		292.00000	237,000	11.32	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		144.00000	181,000	10.99	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		225.00000	177,000	10.99	0.00	0	0
<b>Total CAD/ R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>										<b>138,562.00</b>	<b>20</b>	<b>654</b>
CHF / R	On	13/12/2010	Foreign Exchange Future			7.15920	7.12960			0.00	0	150
CHF / R	On	14/03/2011	Foreign Exchange Future			7.26150	7.23340			0.00	0	0
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>150</b>
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		159.00000	172,000	12.81	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		79.00000	63,000	12.81	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		128.00000	139,000	12.47	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		98.00000	80,000	12.47	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		193.00000	209,000	13.15	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		63.00000	50,000	13.15	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		237.00000	245,000	14.21	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		254.00000	234,000	14.21	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		217.00000	225,000	14.38	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		284.00000	264,000	14.38	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Call		261.00000	272,000	14.25	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.20	Put		228.00000	211,000	14.25	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>150</b>
RAIN	On	13/12/2010	Foreign Exchange Future			13,741.47000	13,665.59000			0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Future			13,930.83000	13,854.36000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Call		1,663.00000	2,415,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.00	Put		7.00000	0,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Call		1,663.00000	2,415,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13500.01	Put		7.00000	0,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Call		1,663.00000	2,415,000	2.00		0.00	0	0
RAIN	On	13/12/2010	Foreign Exchange Option	13499.99	Put		7.00000	0,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Call		2,582.00000	3,320,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.00	Put		38.00000	12,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Call		2,582.00000	3,320,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13600.01	Put		39.00000	12,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Call		2,583.00000	3,320,000	2.00		0.00	0	0
RAIN	On	14/03/2011	Foreign Exchange Option	13599.99	Put		39.00000	12,000	2.00		0.00	0	0
<b>Total RAIN Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/12/2010	Foreign Exchange Future			1.04820	1.03110				0.00	0	0
YUAN/R	On	14/03/2011	Foreign Exchange Future			1.06570	1.04830				0.00	0	0
<b>Total YUAN/R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Call		362.00000	511,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.00	Put		51.00000	29,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Call		99.00000	167,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	1.05	Put		288.00000	185,000	14.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Call		818.00000	987,000	17.00		0.00	0	0
YUAN/R	On	13/12/2010	Foreign Exchange Option	0.95	Put		7.00000	5,000	17.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Call		334.00000	428,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.05	Put		351.00000	271,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Call		173.00000	231,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.10	Put		690.00000	574,000	15.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Call		630.00000	762,000	14.00	0.00	0	0
YUAN/R On 14/03/2011 Foreign Exchange Option	1.00	Put		147.00000	105,000	14.00	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>99,679,003.00</b>	<b>13,959</b>	<b>445,814</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>519,807</b>
<b>Grand Total:</b>							<b>99,679,003.00</b>	<b>13,959</b>	<b>965,621</b>