



Currency Derivatives Daily MTM Report

Daily summary for: 01/11/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.03530	7.00260			45,124,414.20	6,414	274,800
\$ / R	On	14/03/2011	Foreign Exchange Future			7.12960	7.09690			4,926,553.60	691	60,104
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22260	7.19000			36,113.00	5	15,626
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32350	7.29010			0.00	0	288
Total \$ / R Future										50,087,080.80	7,110	350,818
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,947.00000	8,915,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	39.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,947.00000	6,915,000	39.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,947.00000	4,915,000	35.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,947.00000	2,915,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		5.00000	5,000	18.92	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		952.00000	920,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		174.00000	190,000	15.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		121.00000	105,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,053.00000	1,086,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,053.00000	2,085,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,053.00000	3,085,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,548.00000	1,516,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,997.00000	8,965,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	39.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,997.00000	6,965,000	39.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,997.00000	4,965,000	35.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.77	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,997.00000	2,965,000	28.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		146.00000	160,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		143.00000	125,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,004.00000	1,036,000	18.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	18.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,003.00000	2,035,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,003.00000	3,035,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,047.00000	9,015,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,047.00000	7,015,000	39.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,047.00000	5,015,000	35.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,047.00000	3,015,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	4,000	19.39	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,051.00000	1,019,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		125.00000	133,000	14.73	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		172.00000	148,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		954.00000	986,000	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		1,953.00000	1,985,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,953.00000	2,985,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,097.00000	9,065,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,097.00000	7,065,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,097.00000	5,065,000	36.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	29.26	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		3,097.00000	3,065,000	29.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		3.00000	3,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,100.00000	1,068,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		106.00000	113,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		203.00000	178,000	14.96	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		905.00000	937,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,903.00000	1,935,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,903.00000	2,935,000	19.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		5.00000	4,000	19.15	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,002.00000	969,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,147.00000	9,115,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	40.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,147.00000	7,115,000	40.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,147.00000	5,115,000	36.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,147.00000	3,115,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	3,000	19.85	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,150.00000	1,118,000	19.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		90.00000	96,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		237.00000	211,000	15.19	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	6.15	Call		855.00000	887,000	18.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	18.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,853.00000	1,885,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,853.00000	2,885,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,197.00000	9,165,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,197.00000	7,165,000	40.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,197.00000	5,165,000	36.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	29.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,197.00000	3,165,000	29.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2.00000	2,000	20.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,199.00000	1,167,000	20.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		76.00000	81,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		273.00000	246,000	15.43	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		806.00000	838,000	18.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	3,000	18.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,803.00000	1,835,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,803.00000	2,835,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.78	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	16.25	Put		9,247.00000	9,215,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	40.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,247.00000	7,215,000	40.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,247.00000	5,215,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,247.00000	3,215,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	2,000	20.32	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,249.00000	1,217,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		64.00000	68,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		311.00000	283,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		758.00000	789,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	4,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,753.00000	1,785,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,753.00000	2,785,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,447.00000	9,415,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,447.00000	7,415,000	40.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,447.00000	5,415,000	36.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	31.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,447.00000	3,415,000	31.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		1.00000	1,000	21.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,448.00000	1,416,000	21.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		32.00000	33,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		479.00000	448,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		567.00000	597,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		14.00000	12,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,553.00000	1,585,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,553.00000	2,585,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,397.00000	9,365,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	40.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,397.00000	7,365,000	40.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,397.00000	5,365,000	36.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,397.00000	3,365,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1.00000	1,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,398.00000	1,366,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		38.00000	39,000	16.36	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		435.00000	404,000	16.36	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		614.00000	644,000	17.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		11.00000	9,000	17.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,603.00000	1,635,000	21.94	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	5.40	Put		0.00000	0,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,603.00000	2,635,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.95	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,598.00000	1,566,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,497.00000	9,465,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	40.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,497.00000	7,465,000	40.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,497.00000	5,465,000	36.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,497.00000	3,465,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,498.00000	1,466,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		27.00000	27,000	16.82	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		524.00000	492,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		521.00000	550,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		18.00000	15,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,503.00000	1,535,000	21.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,503.00000	2,535,000	21.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,299.00000	1,267,000	20.55	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	15.85	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,847.00000	8,815,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,847.00000	6,815,000	39.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,847.00000	4,815,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	28.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,847.00000	2,815,000	28.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		8.00000	8,000	18.45	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		855.00000	823,000	18.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		237.00000	257,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		84.00000	72,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,153.00000	1,186,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,153.00000	2,185,000	22.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,153.00000	3,185,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,897.00000	8,865,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	39.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,897.00000	6,865,000	39.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,897.00000	4,865,000	35.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	28.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,897.00000	2,865,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		6.00000	6,000	18.69	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		903.00000	871,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		204.00000	222,000	15.31	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		101.00000	87,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,103.00000	1,136,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,103.00000	2,135,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,103.00000	3,135,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,297.00000	9,265,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	40.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,297.00000	7,265,000	40.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,297.00000	5,265,000	36.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,297.00000	3,265,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		54.00000	57,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		351.00000	322,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		709.00000	740,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	5,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,703.00000	1,735,000	22.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.45	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	4.30	Call		2,703.00000	2,735,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,347.00000	9,315,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	40.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,347.00000	7,315,000	40.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,347.00000	5,315,000	36.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,347.00000	3,315,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		1.00000	1,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,348.00000	1,316,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		45.00000	47,000	16.12	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		392.00000	362,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		661.00000	692,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		8.00000	7,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,653.00000	1,685,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,653.00000	2,685,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,047.00000	8,015,000	41.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,047.00000	6,015,000	37.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.98	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	11.05	Put		4,047.00000	4,015,000	33.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,047.00000	2,015,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,953.00000	3,985,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,097.00000	2,065,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	24.30	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,497.00000	2,465,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,197.00000	2,165,000	24.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,547.00000	2,515,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		9.00000	9,000	18.22	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		806.00000	774,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,897.00000	1,865,000	23.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	23.35	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		616.00000	584,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		19.00000	19,000	17.29	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,797.00000	1,765,000	22.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	22.88	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		13.00000	13,000	17.76	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		710.00000	678,000	17.76	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,997.00000	1,965,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	23.81	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		569.00000	538,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		22.00000	23,000	17.06	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		68.00000	67,000	18.57	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		971.00000	937,000	18.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		63.00000	62,000	18.78	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,016.00000	982,000	18.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		73.00000	72,000	18.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		926.00000	892,000	18.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,439.00000	1,404,000	20.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		36.00000	34,000	20.61	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,405.00000	3,372,000	24.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.33	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		393.00000	366,000	15.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		190.00000	196,000	15.72	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,344.00000	1,309,000	20.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		41.00000	39,000	20.20	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		542.00000	513,000	16.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		139.00000	143,000	16.54	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		582.00000	552,000	16.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		129.00000	132,000	16.74	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		623.00000	592,000	16.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		120.00000	122,000	16.95	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		358.00000	333,000	15.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		205.00000	213,000	15.52	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		263.00000	240,000	14.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		260.00000	270,000	14.91	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		466.00000	437,000	16.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		163.00000	167,000	16.13	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		255.00000	263,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		515.00000	490,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		241.00000	248,000	16.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		551.00000	525,000	16.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		270.00000	278,000	15.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		480.00000	455,000	15.77	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		630.00000	651,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		140.00000	128,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		218.00000	222,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		978.00000	949,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		210.00000	213,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,020.00000	990,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		227.00000	231,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		937.00000	908,000	17.38	0.00	0	0
Total \$ / R Option										0.00	0	484,633
Total \$ / R										50,087,080.80	7,110	835,451
£ / R	On	13/12/2010	Foreign Exchange Future			11.28330	11.19080			609,298.20	54	23,461
£ / R	On	14/03/2011	Foreign Exchange Future			11.42470	11.33150			57,123.50	5	22,646
£ / R	On	13/06/2011	Foreign Exchange Future			11.56190	11.46780			0.00	0	1,564
Total £ / R Future										666,421.70	59	47,671
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		45.00000	53,000	15.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		754.00000	670,000	15.83	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		709.00000	626,000	15.68	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		50.00000	59,000	15.68	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		237.00000	264,000	15.23	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		706.00000	639,000	15.23	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		225.00000	250,000	15.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		744.00000	675,000	15.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		251.00000	279,000	15.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		670.00000	604,000	15.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		466.00000	410,000	14.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		347.00000	385,000	14.46	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,325.00000	1,243,000	16.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		106.00000	118,000	16.89	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		860.00000	787,000	15.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		191.00000	212,000	15.67	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		381.00000	413,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		763.00000	701,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		366.00000	397,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		798.00000	735,000	14.99	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		397.00000	429,000	14.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		729.00000	667,000	14.80	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										666,421.70	59	49,611
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08730	0.08690			24,967.80	286	885
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08860	0.08810			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										24,967.80	286	885
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		281.00000	295,000	19.13	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		191.00000	165,000	19.13	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		39.00000	38,000	22.92	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		949.00000	908,000	22.92	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,095.00000	1,133,000	19.32	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		5.00000	3,000	19.32	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		472.00000	493,000	19.30	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		362.00000	333,000	19.30	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		178.00000	184,000	22.19	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,068.00000	1,024,000	22.19	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,152.00000	1,196,000	17.38	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		42.00000	36,000	17.38	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										24,967.80	286	885
€ / R	On	13/12/2010	Foreign Exchange Future			9.77410	9.72520			0.00	0	11,304
€ / R	On	14/03/2011	Foreign Exchange Future			9.89140	9.84180			7,913,120.00	800	11,400
€ / R	On	13/06/2011	Foreign Exchange Future			10.00420	9.95480			0.00	0	5,820
Total € / R Future										7,913,120.00	800	28,524
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,475.00000	10,426,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,475.00000	8,426,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.58	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		6,475.00000	6,426,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,475.00000	4,426,000	28.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	21.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,475.00000	2,426,000	21.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		2.00000	2,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,477.00000	1,428,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		43.00000	47,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		518.00000	473,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		553.00000	595,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		28.00000	21,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,526.00000	1,574,000	17.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	0,000	17.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,325.00000	2,276,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,525.00000	10,476,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,525.00000	8,476,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,525.00000	6,476,000	31.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,525.00000	4,476,000	28.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,525.00000	2,476,000	21.59	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	17.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,527.00000	1,478,000	17.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		37.00000	40,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		562.00000	516,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		509.00000	550,000	13.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		34.00000	26,000	13.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,476.00000	1,524,000	17.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	0,000	17.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,225.00000	11,176,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,225.00000	9,176,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,225.00000	7,176,000	32.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,225.00000	5,176,000	29.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,225.00000	3,176,000	24.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	20.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,225.00000	2,176,000	20.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		5.00000	5,000	16.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,230.00000	1,181,000	16.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		91.00000	100,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		316.00000	276,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		785.00000	831,000	14.67	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	8.95	Put		10.00000	7,000	14.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,125.00000	11,076,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,125.00000	9,076,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,125.00000	7,076,000	32.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,125.00000	5,076,000	29.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	24.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,125.00000	3,076,000	24.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	0,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,126.00000	2,076,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		6.00000	6,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,131.00000	1,082,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		120.00000	133,000	12.65	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		245.00000	209,000	12.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		882.00000	929,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		7.00000	5,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,275.00000	10,226,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,275.00000	8,226,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,275.00000	6,226,000	31.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	28.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,275.00000	4,226,000	28.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	20.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,275.00000	2,226,000	20.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		4.00000	4,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,279.00000	1,230,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		78.00000	86,000	13.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		353.00000	312,000	13.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		737.00000	783,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		12.00000	9,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,725.00000	1,774,000	18.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	18.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,375.00000	10,326,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,375.00000	8,326,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,375.00000	6,326,000	31.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	28.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,375.00000	4,326,000	28.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,375.00000	2,326,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		3.00000	3,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,378.00000	1,329,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		58.00000	64,000	13.55	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		433.00000	390,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		644.00000	688,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		19.00000	14,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,625.00000	1,674,000	18.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	18.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,675.00000	10,626,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,675.00000	8,626,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,675.00000	6,626,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,675.00000	4,626,000	28.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,675.00000	2,626,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		1.00000	1,000	18.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,676.00000	1,627,000	18.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		24.00000	25,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		699.00000	651,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		384.00000	421,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		59.00000	47,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,326.00000	1,375,000	16.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	16.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,825.00000	10,776,000	34.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,825.00000	8,776,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,825.00000	6,776,000	32.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	29.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,825.00000	4,776,000	29.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,825.00000	2,776,000	22.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	1,000	18.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,826.00000	1,777,000	18.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		15.00000	16,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		840.00000	792,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		273.00000	304,000	12.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		98.00000	80,000	12.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,177.00000	1,225,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		2.00000	1,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,125.00000	10,076,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,125.00000	8,076,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,125.00000	6,076,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,125.00000	4,076,000	27.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,875.00000	1,924,000	19.08	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	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,175.00000	10,126,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,175.00000	8,126,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,175.00000	6,126,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,175.00000	4,126,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	20.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,175.00000	2,126,000	20.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		5.00000	6,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,180.00000	1,132,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		104.00000	115,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		279.00000	241,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		833.00000	880,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		8.00000	6,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,825.00000	1,874,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,225.00000	10,176,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,225.00000	8,176,000	34.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,225.00000	6,176,000	31.16	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	13.95	Call		0.00000	0,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,225.00000	4,176,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,775.00000	1,824,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		607.00000	561,000	14.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		32.00000	35,000	14.28	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		240.00000	268,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		115.00000	94,000	12.73	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		466.00000	506,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		41.00000	32,000	13.63	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		335.00000	356,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		293.00000	265,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		310.00000	331,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		318.00000	290,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		360.00000	383,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		268.00000	242,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		165.00000	146,000	12.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		507.00000	537,000	12.93	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		709.00000	667,000	14.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		151.00000	158,000	14.56	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		791.00000	747,000	14.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		133.00000	138,000	14.87	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		481.00000	444,000	13.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		223.00000	235,000	13.65	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		492.00000	516,000	13.13	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		337.00000	312,000	13.13	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		466.00000	489,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		361.00000	335,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		518.00000	544,000	13.11	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		313.00000	290,000	13.11	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										7,913,120.00	800	61,558
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.92150	6.82230			2,076,450.00	300	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.93550	6.83660			693,550.00	100	759
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.94390	6.84570			0.00	0	20
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.94970	6.85130			0.00	0	149
Total AU\$ / R Future										2,770,000.00	400	15,493
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		73.00000	109,000	10.48	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		151.00000	88,000	10.48	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		187.00000	117,000	10.84	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		59.00000	88,000	10.84	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		270.00000	341,000	12.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		133.00000	106,000	12.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		237.00000	305,000	12.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		150.00000	120,000	12.04	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		305.00000	379,000	12.59	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		118.00000	94,000	12.59	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		362.00000	434,000	12.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		166.00000	140,000	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		328.00000	398,000	12.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		182.00000	154,000	12.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		398.00000	472,000	12.54	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		152.00000	128,000	12.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		412.00000	482,000	12.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		211.00000	182,000	12.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		380.00000	448,000	12.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		229.00000	198,000	12.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		446.00000	518,000	12.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		195.00000	168,000	12.33	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										2,770,000.00	400	15,693
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.92630	6.87790			0.00	0	696
CAD/ R	On	14/03/2011	Foreign Exchange Future			7.00270	6.95410			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	3,000	14.98	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		825.00000	777,000	14.98	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		2.00000	2,000	15.30	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		874.00000	826,000	15.30	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		3.00000	3,000	14.66	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		775.00000	727,000	14.66	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		149.00000	170,000	11.41	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		245.00000	217,000	11.41	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		132.00000	152,000	11.57	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		278.00000	249,000	11.57		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		167.00000	191,000	11.25		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		213.00000	188,000	11.25		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			7.07230	7.12050				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.17280	7.22150				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		179.00000	145,000	13.96		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		109.00000	123,000	13.96		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		149.00000	123,000	14.22		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		129.00000	151,000	14.22		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		211.00000	175,000	14.22		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		91.00000	103,000	14.22		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		250.00000	224,000	15.05		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		279.00000	301,000	15.05		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		231.00000	207,000	15.25		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		310.00000	334,000	15.25		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		271.00000	244,000	14.85		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		250.00000	271,000	14.85		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							61,461,590.30	8,655	444,237
Total Options							0.00	0	519,807
Grand Total:							61,461,590.30	8,655	964,044