



# Currency Derivatives Daily MTM Report

Daily summary for: 11/10/2010

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			6.94810	6.91860			29,036,109.90	4,179	304,147
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04570	7.01660			1,803,699.20	256	55,082
\$ / R	On	13/06/2011	Foreign Exchange Future			7.14410	7.11390			107,161.50	15	15,118
\$ / R	On	19/09/2011	Foreign Exchange Future			7.25160	7.22060			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20750	9.17670			0.00	0	0
<b>Total \$ / R Future</b>										<b>30,946,970.60</b>	<b>4,450</b>	<b>374,635</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,031.00000	9,002,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,031.00000	7,002,000	37.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	33.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,031.00000	5,002,000	33.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	26.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,031.00000	3,002,000	26.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		9.00000	9,000	18.29	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,040.00000	1,011,000	18.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		158.00000	166,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		189.00000	168,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		972.00000	1,001,000	17.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	17.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,969.00000	1,998,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,969.00000	2,998,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,633.00000	1,604,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,081.00000	9,052,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,081.00000	7,052,000	38.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,081.00000	5,052,000	34.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	26.88	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,081.00000	3,052,000	26.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		138.00000	145,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		219.00000	197,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		923.00000	952,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,919.00000	1,948,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,919.00000	2,948,000	21.02	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	4.00	Put		0.00000	0,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,131.00000	9,102,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,131.00000	7,102,000	38.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,131.00000	5,102,000	34.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	27.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,131.00000	3,102,000	27.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		7.00000	6,000	18.67	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,138.00000	1,108,000	18.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		121.00000	126,000	14.88	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		252.00000	228,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		874.00000	903,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	5,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,869.00000	1,898,000	23.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,869.00000	2,898,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,181.00000	9,152,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,181.00000	7,152,000	38.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,181.00000	5,152,000	34.34	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	Call		0.00000	0,000	27.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,181.00000	3,152,000	27.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		6.00000	6,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,187.00000	1,158,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		105.00000	110,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		286.00000	262,000	15.07	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		826.00000	854,000	16.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		7.00000	6,000	16.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,819.00000	1,848,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,819.00000	2,848,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		8.00000	7,000	18.48	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,089.00000	1,059,000	18.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,231.00000	9,202,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,231.00000	7,202,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	34.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,231.00000	5,202,000	34.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	27.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,231.00000	3,202,000	27.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		5.00000	5,000	19.04	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,236.00000	1,207,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		91.00000	95,000	15.26	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	7.15	Put		322.00000	297,000	15.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		778.00000	806,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		9.00000	8,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,769.00000	1,798,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,769.00000	2,798,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,281.00000	9,252,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,281.00000	7,252,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	34.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,281.00000	5,252,000	34.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,281.00000	3,252,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		4.00000	4,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,285.00000	1,256,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		79.00000	82,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		360.00000	334,000	15.45	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		731.00000	758,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		12.00000	10,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,719.00000	1,748,000	22.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,719.00000	2,748,000	21.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	21.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,331.00000	9,302,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,331.00000	7,302,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	34.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,331.00000	5,302,000	34.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,331.00000	3,302,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		4.00000	4,000	19.42	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,335.00000	1,306,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		69.00000	71,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		400.00000	373,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		684.00000	710,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		15.00000	12,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,669.00000	1,698,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,669.00000	2,698,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,531.00000	9,502,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,531.00000	7,502,000	38.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,531.00000	5,502,000	35.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	28.94	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	10.45	Put		3,531.00000	3,502,000	28.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		2.00000	2,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,533.00000	1,504,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		38.00000	39,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		569.00000	541,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		503.00000	527,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		34.00000	29,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,469.00000	1,498,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,469.00000	2,498,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,481.00000	9,452,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,481.00000	7,452,000	38.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,481.00000	5,452,000	35.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	28.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,481.00000	3,452,000	28.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		3.00000	2,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,484.00000	1,454,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		44.00000	45,000	16.21	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		525.00000	497,000	16.21	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		547.00000	572,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		28.00000	24,000	16.08	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	5.40	Call		1,519.00000	1,548,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,519.00000	2,548,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		2.00000	1,000	20.75	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,683.00000	1,653,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,581.00000	9,552,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,581.00000	7,552,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,581.00000	5,552,000	35.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,581.00000	3,552,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		2.00000	2,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,583.00000	1,554,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		33.00000	34,000	16.59	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		614.00000	586,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		461.00000	484,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		42.00000	36,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,419.00000	1,449,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,419.00000	2,448,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		3.00000	3,000	19.61	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	8.30	Put		1,384.00000	1,355,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,931.00000	8,902,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,931.00000	6,902,000	37.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	33.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,931.00000	4,902,000	33.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,931.00000	2,902,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		12.00000	12,000	17.91	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		943.00000	914,000	17.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		208.00000	223,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		139.00000	125,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,071.00000	1,100,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,069.00000	2,098,000	23.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,069.00000	3,098,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,981.00000	8,952,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,981.00000	6,952,000	37.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	33.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,981.00000	4,952,000	33.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,981.00000	2,952,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		10.00000	10,000	18.10	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		991.00000	962,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		180.00000	193,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		161.00000	145,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,021.00000	1,050,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,019.00000	2,048,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,019.00000	3,048,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,381.00000	9,352,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,381.00000	7,352,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	34.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,381.00000	5,352,000	34.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,381.00000	3,352,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		59.00000	61,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		440.00000	413,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		637.00000	663,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		18.00000	15,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,619.00000	1,648,000	21.43	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	5.30	Put		0.00000	0,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,619.00000	2,648,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,431.00000	9,402,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,431.00000	7,402,000	38.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,431.00000	5,402,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	28.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,431.00000	3,402,000	28.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		3.00000	3,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,434.00000	1,405,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		51.00000	53,000	16.02	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		482.00000	455,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		592.00000	617,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		23.00000	19,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,569.00000	1,598,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,569.00000	2,598,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,131.00000	8,102,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,131.00000	6,102,000	36.77	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	Call		0.00000	0,000	31.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,131.00000	4,102,000	31.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,132.00000	2,103,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,869.00000	3,898,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,182.00000	2,152,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1.00000	0,000	22.76	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	24.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,581.00000	2,552,000	24.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,281.00000	2,252,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,631.00000	2,602,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		14.00000	13,000	17.72	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		895.00000	865,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,982.00000	1,953,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	21.88	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		705.00000	677,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		24.00000	25,000	16.96	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,882.00000	1,853,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	21.50	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		18.00000	18,000	17.34	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		799.00000	770,000	17.34	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,082.00000	2,053,000	22.30	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	9.00	Call		1.00000	1,000	22.30	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		659.00000	631,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		28.00000	29,000	16.78	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		71.00000	69,000	18.66	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,054.00000	1,023,000	18.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		67.00000	65,000	18.86	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,100.00000	1,069,000	18.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		75.00000	74,000	18.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,008.00000	978,000	18.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,523.00000	1,492,000	20.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		40.00000	38,000	20.66	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,485.00000	3,456,000	23.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	23.86	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		464.00000	439,000	15.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		181.00000	185,000	15.86	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,428.00000	1,397,000	20.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		45.00000	43,000	20.26	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		619.00000	592,000	16.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		136.00000	138,000	16.66	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		660.00000	632,000	16.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		127.00000	128,000	16.86	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		702.00000	673,000	17.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		119.00000	119,000	17.06	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		428.00000	403,000	15.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		195.00000	199,000	15.66	0.00	0	7,500

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	7.45	Call		245.00000	248,000	16.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		581.00000	554,000	16.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		232.00000	235,000	16.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		618.00000	591,000	16.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		258.00000	262,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		544.00000	518,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		586.00000	603,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		172.00000	159,000	14.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		216.00000	217,000	17.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,045.00000	1,015,000	17.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		208.00000	208,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,087.00000	1,056,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		225.00000	225,000	17.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,004.00000	973,000	17.51	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,521.00000	1,616,000	19.46	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,544.00000	1,609,000	19.46	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,505.00000	1,600,000	19.51	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,578.00000	1,643,000	19.51	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,537.00000	1,633,000	19.41	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,510.00000	1,576,000	19.41	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>447,468</b>
<b>Total \$ / R</b>										<b>30,946,970.60</b>	<b>4,450</b>	<b>822,103</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.04600	11.02180			6,075,300.00	550	22,438
£ / R	On	14/03/2011	Foreign Exchange Future			11.19330	11.17000			604,438.20	54	22,915
£ / R	On	13/06/2011	Foreign Exchange Future			11.34070	11.31590			0.00	0	1,510

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>										<b>6,679,738.20</b>	<b>604</b>	<b>46,863</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		51.00000	41,000	15.01	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		929.00000	895,000	15.01	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		884.00000	849,000	14.87	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		56.00000	45,000	14.87	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		216.00000	201,000	14.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		846.00000	808,000	14.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		205.00000	190,000	14.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		885.00000	847,000	14.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		227.00000	212,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		807.00000	769,000	14.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		590.00000	552,000	14.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		310.00000	295,000	14.00	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,481.00000	1,447,000	16.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		101.00000	90,000	16.32	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,006.00000	968,000	15.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		176.00000	161,000	15.16	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		346.00000	336,000	14.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		880.00000	845,000	14.62	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		333.00000	323,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		917.00000	882,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		360.00000	350,000	14.53	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		844.00000	809,000	14.53	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,940</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R</b>										<b>6,679,738.20</b>	<b>604</b>	<b>48,803</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08470	0.08460			0.00	0	131
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08600	0.08590			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>131</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		207.00000	214,000	19.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		347.00000	344,000	19.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		38.00000	40,000	23.26	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,178.00000	1,170,000	23.26	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		878.00000	889,000	17.81	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		18.00000	19,000	17.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		383.00000	395,000	19.78	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		493.00000	495,000	19.78	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		154.00000	161,000	22.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,264.00000	1,261,000	22.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		961.00000	975,000	17.00	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		71.00000	75,000	17.00	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>131</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.65020	9.63240			38,600.80	4	10,473
€ / R	On	14/03/2011	Foreign Exchange Future			9.77670	9.75960			0.00	0	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.90270	9.88440			0.00	0	5,820
<b>Total € / R Future</b>										<b>38,600.80</b>	<b>4</b>	<b>28,450</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,568.00000	10,550,000	33.37	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,568.00000	8,550,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,568.00000	6,550,000	31.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,568.00000	4,550,000	26.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,569.00000	2,551,000	20.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		7.00000	5,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,575.00000	1,555,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		63.00000	58,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		631.00000	608,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		497.00000	510,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		65.00000	60,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,434.00000	1,453,000	17.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	3,000	17.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,419.00000	2,401,000	19.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,618.00000	10,600,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,618.00000	8,600,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,618.00000	6,600,000	31.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.83	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	14.25	Put		4,618.00000	4,600,000	26.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,619.00000	2,601,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		6.00000	5,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,624.00000	1,605,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		56.00000	52,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		674.00000	652,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		458.00000	470,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		76.00000	70,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,385.00000	1,403,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		3.00000	3,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,318.00000	11,300,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,318.00000	9,300,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,318.00000	7,300,000	32.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,318.00000	5,300,000	29.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	22.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,318.00000	3,300,000	22.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		2.00000	1,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,320.00000	2,301,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		12.00000	10,000	16.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,330.00000	1,310,000	16.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		110.00000	106,000	13.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		428.00000	406,000	13.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		708.00000	726,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		26.00000	26,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,218.00000	11,200,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,218.00000	9,200,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,218.00000	7,200,000	32.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,218.00000	5,200,000	28.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	22.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,218.00000	3,200,000	22.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	1,000	19.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,220.00000	2,201,000	19.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		14.00000	12,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,232.00000	1,212,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		137.00000	134,000	13.56	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		355.00000	334,000	13.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		799.00000	818,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		17.00000	18,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,368.00000	10,350,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,368.00000	8,350,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,368.00000	6,350,000	31.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,368.00000	4,350,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,369.00000	2,351,000	19.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		10.00000	9,000	16.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,378.00000	1,359,000	16.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		98.00000	94,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		466.00000	444,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		664.00000	681,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		32.00000	31,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,634.00000	1,652,000	18.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	2,000	18.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,468.00000	10,450,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,468.00000	8,450,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,468.00000	6,450,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	26.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,468.00000	4,450,000	26.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,469.00000	2,451,000	20.08	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	11.10	Call		8.00000	7,000	17.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,476.00000	1,457,000	17.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		78.00000	74,000	14.27	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		546.00000	524,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		578.00000	593,000	13.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		46.00000	43,000	13.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,534.00000	1,552,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	2,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,768.00000	10,750,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,768.00000	8,750,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,768.00000	6,750,000	32.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,768.00000	4,750,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	21.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,769.00000	2,751,000	21.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		4.00000	3,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,772.00000	1,753,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		40.00000	36,000	15.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		808.00000	786,000	15.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		352.00000	359,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		120.00000	109,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,236.00000	1,254,000	15.99	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	8.40	Put		4.00000	4,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,918.00000	10,900,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,918.00000	8,900,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,918.00000	6,900,000	32.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,918.00000	4,900,000	27.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	0,000	21.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,919.00000	2,900,000	21.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		3.00000	3,000	18.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,921.00000	1,903,000	18.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		28.00000	25,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		946.00000	925,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		261.00000	263,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		179.00000	163,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,087.00000	1,106,000	15.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	6,000	15.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,218.00000	10,200,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,218.00000	8,200,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,218.00000	6,200,000	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	13.85	Call		0.00000	0,000	25.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,218.00000	4,200,000	25.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,783.00000	1,801,000	19.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	19.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,268.00000	10,250,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,268.00000	8,250,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,268.00000	6,250,000	31.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	25.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,268.00000	4,250,000	25.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	1,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,270.00000	2,251,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		13.00000	11,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,281.00000	1,261,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		123.00000	119,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		391.00000	369,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		753.00000	771,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		21.00000	21,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,733.00000	1,751,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,318.00000	10,300,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,318.00000	8,300,000	33.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,318.00000	6,300,000	31.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,318.00000	4,300,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,684.00000	1,702,000	18.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		2.00000	2,000	18.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		718.00000	696,000	14.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		50.00000	46,000	14.83	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		234.00000	235,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		202.00000	185,000	13.07	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		421.00000	432,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		89.00000	82,000	13.53	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		333.00000	322,000	13.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		373.00000	345,000	13.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		314.00000	303,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		404.00000	376,000	13.31	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		353.00000	343,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		343.00000	316,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		227.00000	205,000	13.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		487.00000	482,000	13.03	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		806.00000	778,000	14.91	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		166.00000	155,000	14.91	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		889.00000	860,000	15.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		149.00000	137,000	15.20	0.00	0	4,508



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	Call		489.00000	478,000	13.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		405.00000	375,000	13.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		465.00000	453,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		431.00000	400,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		514.00000	504,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		380.00000	351,000	13.17	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>32,934</b>
<b>Total € / R</b>										<b>38,600.80</b>	<b>4</b>	<b>61,384</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79620	6.75360			339,810.00	50	14,610
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.81220	6.76990			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.82550	6.78220			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.82650	6.78400			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.34250	7.32990			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>339,810.00</b>	<b>50</b>	<b>15,390</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		69.00000	81,000	11.09	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		215.00000	185,000	11.09	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		252.00000	220,000	11.24	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		56.00000	66,000	11.24	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		237.00000	259,000	11.33	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		167.00000	147,000	11.33	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		210.00000	230,000	11.26	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		190.00000	168,000	11.26	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		266.00000	290,000	11.39	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		146.00000	128,000	11.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		327.00000	352,000	11.58	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		195.00000	177,000	11.58	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		299.00000	323,000	11.55	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		217.00000	198,000	11.55	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		357.00000	383,000	11.61	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		175.00000	158,000	11.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		380.00000	403,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		246.00000	227,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		353.00000	375,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		269.00000	249,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		408.00000	432,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		224.00000	206,000	11.79	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Call		845.00000	859,000	12.64	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Put		815.00000	817,000	12.64	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Call		829.00000	837,000	12.65	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Put		849.00000	845,000	12.65	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Call		868.00000	881,000	12.63	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Put		788.00000	789,000	12.63	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>339,810.00</b>	<b>50</b>	<b>15,590</b>
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.84370	6.79450			0.00	0	806
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.92290	6.87370			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>806</b>
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		7.00000	7,000	15.91	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 13/12/2010 Foreign Exchange Option	7.70	Put		913.00000	863,000	15.91	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		6.00000	6,000	16.14	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		962.00000	912,000	16.14	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		8.00000	8,000	15.68	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		864.00000	814,000	15.68	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		133.00000	146,000	11.22	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		309.00000	273,000	11.22	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		119.00000	130,000	11.37	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		345.00000	307,000	11.37	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		149.00000	163,000	11.06	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		275.00000	240,000	11.06	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>0.00</b>	<b>0</b>	<b>806</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.20290	7.20010			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.31050	7.30770			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		274.00000	266,000	15.16	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		124.00000	113,000	15.16	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		243.00000	234,000	15.01	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		143.00000	131,000	15.01	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		307.00000	300,000	15.32	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		107.00000	97,000	15.32	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		309.00000	317,000	15.16	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		251.00000	257,000	15.16	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		284.00000	293,000	15.20	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		276.00000	283,000	15.20	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		335.00000	343,000	15.13	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		227.00000	233,000	15.13	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>
<b>Total Futures</b>							<b>38,005,119.60</b>	<b>5,108</b>	<b>466,425</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>482,542</b>
<b>Grand Total:</b>							<b>38,005,119.60</b>	<b>5,108</b>	<b>948,967</b>