



Currency Derivatives Daily MTM Report

Daily summary for: 12/10/2010

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			6.94450	6.94810			42,069,781.00	6,058	300,802
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04270	7.04570			2,711,439.50	385	54,962
\$ / R	On	13/06/2011	Foreign Exchange Future			7.14020	7.14410			142,804.00	20	15,118
\$ / R	On	19/09/2011	Foreign Exchange Future			7.24700	7.25160			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20500	9.20750			0.00	0	0
Total \$ / R Future										44,924,024.50	6,463	371,170
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,002.00000	9,006,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,002.00000	7,006,000	38.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,002.00000	5,006,000	34.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,002.00000	3,006,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		9.00000	8,000	18.26	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,011.00000	1,014,000	18.26	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	6.95	Call		166.00000	162,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		168.00000	168,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,001.00000	997,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,998.00000	1,995,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,998.00000	2,995,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,604.00000	1,608,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,052.00000	9,056,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,052.00000	7,056,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,052.00000	5,056,000	34.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	27.03	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,052.00000	3,056,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		145.00000	141,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		197.00000	197,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		952.00000	948,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,948.00000	1,945,000	23.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,948.00000	2,945,000	27.99	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	4.00	Put		0.00000	1,000	27.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,102.00000	9,106,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,102.00000	7,106,000	38.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,102.00000	5,106,000	34.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,102.00000	3,106,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		6.00000	6,000	18.65	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,108.00000	1,112,000	18.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		126.00000	123,000	14.80	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		228.00000	229,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		903.00000	899,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	5,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,898.00000	1,895,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,898.00000	2,895,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,152.00000	9,156,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,152.00000	7,156,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,152.00000	5,156,000	34.41	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	27.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,152.00000	3,156,000	27.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		6.00000	5,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,158.00000	1,161,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		110.00000	106,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		262.00000	262,000	14.99	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		854.00000	850,000	16.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	6,000	16.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,848.00000	1,845,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,848.00000	2,845,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		7.00000	7,000	18.45	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,059.00000	1,063,000	18.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,202.00000	9,206,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,202.00000	7,206,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	34.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,202.00000	5,206,000	34.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	27.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,202.00000	3,206,000	27.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		5.00000	4,000	19.03	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,207.00000	1,210,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		95.00000	92,000	15.18	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		297.00000	298,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		806.00000	802,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		8.00000	8,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,798.00000	1,795,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,798.00000	2,795,000	27.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	27.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,252.00000	9,256,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,252.00000	7,256,000	38.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	34.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,252.00000	5,256,000	34.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	27.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,252.00000	3,256,000	27.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		4.00000	4,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,256.00000	1,260,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		82.00000	79,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		334.00000	335,000	15.37	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		758.00000	754,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		10.00000	10,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,748.00000	1,745,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,748.00000	2,745,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	27.05	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	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,302.00000	9,306,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,302.00000	7,306,000	38.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	34.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,302.00000	5,306,000	34.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	28.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,302.00000	3,306,000	28.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		4.00000	3,000	19.42	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,306.00000	1,309,000	19.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		71.00000	68,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		373.00000	374,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		710.00000	706,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		12.00000	12,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,698.00000	1,695,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,698.00000	2,695,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,502.00000	9,506,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,502.00000	7,506,000	38.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,502.00000	5,506,000	35.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	29.14	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		3,502.00000	3,506,000	29.14	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		1,504.00000	1,508,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		39.00000	37,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		541.00000	543,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		527.00000	523,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		29.00000	29,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,498.00000	1,495,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,498.00000	2,495,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,452.00000	9,456,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,452.00000	7,456,000	38.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,452.00000	5,456,000	35.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,452.00000	3,456,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	2,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,454.00000	1,458,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		45.00000	43,000	16.14	21,500.00	500	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		497.00000	499,000	16.14	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		572.00000	567,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		24.00000	23,000	16.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,548.00000	1,545,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,548.00000	2,545,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	20.76	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,653.00000	1,657,000	20.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,552.00000	9,556,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,552.00000	7,556,000	38.92	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		5,552.00000	5,556,000	35.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,552.00000	3,556,000	29.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		2.00000	2,000	20.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,554.00000	1,558,000	20.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		34.00000	32,000	16.53	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		586.00000	588,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		484.00000	479,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		36.00000	35,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,449.00000	1,445,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,448.00000	2,445,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	25.65	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		1,355.00000	1,359,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,902.00000	8,906,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,902.00000	6,906,000	37.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	33.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,902.00000	4,906,000	33.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	26.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,902.00000	2,906,000	26.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		12.00000	11,000	17.88	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		914.00000	917,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		223.00000	218,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		125.00000	124,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,100.00000	1,096,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,098.00000	2,095,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,098.00000	3,095,000	27.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	27.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,952.00000	8,956,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,952.00000	6,956,000	38.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	33.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,952.00000	4,956,000	33.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,952.00000	2,956,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		10.00000	9,000	18.07	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		962.00000	965,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		193.00000	189,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		145.00000	145,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,050.00000	1,046,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,048.00000	2,045,000	23.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	23.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,048.00000	3,045,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,352.00000	9,356,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,352.00000	7,356,000	38.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	34.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,352.00000	5,356,000	34.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	28.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,352.00000	3,356,000	28.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		61.00000	59,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		413.00000	415,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		663.00000	659,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		15.00000	15,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,648.00000	1,645,000	21.37	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	5.30	Put		0.00000	1,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,648.00000	2,645,000	26.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	26.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,402.00000	9,406,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,402.00000	7,406,000	38.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,402.00000	5,406,000	35.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,402.00000	3,406,000	28.67	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		1,405.00000	1,409,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		53.00000	50,000	15.95	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		455.00000	456,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		617.00000	613,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		19.00000	19,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,598.00000	1,595,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,598.00000	2,595,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,102.00000	8,106,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,102.00000	6,106,000	36.72	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	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,102.00000	4,106,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		1.00000	0,000	22.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,103.00000	2,106,000	22.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,898.00000	3,895,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,152.00000	2,156,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	22.81	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	24.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,552.00000	2,556,000	24.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,252.00000	2,256,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,602.00000	2,606,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		13.00000	13,000	17.68	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		865.00000	869,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,953.00000	1,957,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	21.92	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		677.00000	679,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		25.00000	23,000	16.91	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,853.00000	1,857,000	21.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	21.53	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		18.00000	17,000	17.30	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		770.00000	773,000	17.30	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,053.00000	2,057,000	22.34	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	9.00	Call		1.00000	1,000	22.34	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		631.00000	633,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		29.00000	27,000	16.72	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		69.00000	69,000	18.78	1,340,670.00	19,430	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,023.00000	1,026,000	18.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		65.00000	65,000	18.99	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,069.00000	1,072,000	18.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		74.00000	74,000	18.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		978.00000	981,000	18.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,492.00000	1,496,000	20.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		38.00000	39,000	20.85	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,456.00000	3,459,000	24.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.01	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		439.00000	440,000	15.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		185.00000	183,000	15.89	3,555,690.00	19,430	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,397.00000	1,400,000	20.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		43.00000	43,000	20.43	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		592.00000	594,000	16.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		138.00000	137,000	16.71	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		632.00000	634,000	16.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		128.00000	127,000	16.92	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		673.00000	675,000	17.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		119.00000	118,000	17.13	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		403.00000	404,000	15.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		199.00000	197,000	15.68	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		248.00000	246,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		554.00000	556,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		235.00000	233,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		591.00000	593,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		262.00000	260,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		518.00000	520,000	15.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		603.00000	600,000	14.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		159.00000	160,000	14.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		217.00000	214,000	17.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,015.00000	1,017,000	17.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		208.00000	206,000	17.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,056.00000	1,059,000	17.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		225.00000	223,000	17.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		973.00000	976,000	17.49	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,616.00000	1,604,000	19.33	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,609.00000	1,599,000	19.33	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,600.00000	1,588,000	19.39	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,643.00000	1,633,000	19.39	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,633.00000	1,621,000	19.28	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,576.00000	1,566,000	19.28	0.00	0	0
Total \$ / R Option										4,917,860.00	39,360	447,468
Total \$ / R										49,841,884.50	45,823	818,638
£ / R	On	13/12/2010	Foreign Exchange Future			10.96740	11.04600			49,309,430.40	4,496	21,986
£ / R	On	14/03/2011	Foreign Exchange Future			11.11470	11.19330			355,670.40	32	22,920
£ / R	On	13/06/2011	Foreign Exchange Future			11.25990	11.34070			0.00	0	1,510

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Future										49,665,100.80	4,528	46,416
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		41.00000	33,000	15.24	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		895.00000	966,000	15.24	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		849.00000	919,000	15.11	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		45.00000	36,000	15.11	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		201.00000	182,000	14.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		808.00000	867,000	14.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		190.00000	173,000	15.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		847.00000	908,000	15.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		212.00000	193,000	14.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		769.00000	828,000	14.89	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		552.00000	604,000	14.25	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		295.00000	269,000	14.25	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,447.00000	1,517,000	16.58	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		90.00000	82,000	16.58	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		968.00000	1,031,000	15.42	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		161.00000	146,000	15.42	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		336.00000	311,000	14.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		845.00000	901,000	14.80	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		323.00000	299,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		882.00000	939,000	14.89	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		350.00000	324,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		809.00000	864,000	14.71	0.00	0	0
Total £ / R Option										0.00	0	1,940

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										49,665,100.80	4,528	48,356
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08490	0.08470			2,547.00	30	161
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08630	0.08600			102,265.50	1,185	1,185
Total ¥ / R Future										104,812.50	1,215	1,346
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		214.00000	219,000	19.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		344.00000	329,000	19.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		40.00000	40,000	23.12	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,170.00000	1,150,000	23.12	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		889.00000	907,000	17.85	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		19.00000	17,000	17.85	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		395.00000	406,000	19.66	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		495.00000	476,000	19.66	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		161.00000	165,000	22.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,261.00000	1,235,000	22.81	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		975.00000	999,000	16.92	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		75.00000	69,000	16.92	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										104,812.50	1,215	1,346
€ / R	On	13/12/2010	Foreign Exchange Future			9.60720	9.65020			1,565,973.60	163	10,473
€ / R	On	14/03/2011	Foreign Exchange Future			9.73390	9.77670			1,051,261.20	108	12,049
€ / R	On	13/06/2011	Foreign Exchange Future			9.85890	9.90270			0.00	0	5,820
Total € / R Future										2,617,234.80	271	28,342
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,550.00000	10,593,000	32.73	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	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,550.00000	8,593,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,550.00000	6,593,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,550.00000	4,593,000	26.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,551.00000	2,594,000	20.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		5.00000	4,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,555.00000	1,597,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		58.00000	44,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		608.00000	637,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		510.00000	465,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		60.00000	58,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,453.00000	1,409,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		3.00000	2,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,401.00000	2,444,000	19.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,600.00000	10,643,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,600.00000	8,643,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,600.00000	6,643,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.85	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		4,600.00000	4,643,000	26.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	20.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,601.00000	2,644,000	20.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		5.00000	3,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,605.00000	1,646,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		52.00000	38,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		652.00000	681,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		470.00000	425,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		70.00000	68,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,403.00000	1,359,000	15.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		3.00000	2,000	15.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,300.00000	11,343,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,300.00000	9,343,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,300.00000	7,343,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,300.00000	5,343,000	28.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,300.00000	3,343,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,301.00000	2,344,000	19.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		10.00000	6,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,310.00000	1,349,000	16.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		106.00000	83,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		406.00000	426,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		726.00000	681,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		26.00000	24,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,200.00000	11,243,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,200.00000	9,243,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,200.00000	7,243,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,200.00000	5,243,000	28.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,200.00000	3,243,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,201.00000	2,244,000	19.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		12.00000	8,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,212.00000	1,251,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		134.00000	107,000	12.86	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		334.00000	350,000	12.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		818.00000	773,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		18.00000	16,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,350.00000	10,393,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.73	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		8,350.00000	8,393,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,350.00000	6,393,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	26.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,350.00000	4,393,000	26.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,351.00000	2,394,000	19.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		9.00000	6,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,359.00000	1,399,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		94.00000	73,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		444.00000	466,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		681.00000	636,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		31.00000	29,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,652.00000	1,608,000	17.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		2.00000	1,000	17.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,450.00000	10,493,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,450.00000	8,493,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,450.00000	6,493,000	31.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	26.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,450.00000	4,493,000	26.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	19.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,451.00000	2,494,000	19.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		7.00000	5,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,457.00000	1,498,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		74.00000	56,000	13.62	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		524.00000	549,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		593.00000	548,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		43.00000	41,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,552.00000	1,509,000	16.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	2,000	16.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,750.00000	10,793,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,750.00000	8,793,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,750.00000	6,793,000	31.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,750.00000	4,793,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	0,000	20.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,751.00000	2,793,000	20.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		3.00000	2,000	17.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,753.00000	1,795,000	17.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		36.00000	26,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		786.00000	819,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		359.00000	316,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		109.00000	109,000	12.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,254.00000	1,210,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		4.00000	3,000	15.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,900.00000	10,943,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,900.00000	8,943,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,900.00000	6,943,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,900.00000	4,943,000	27.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	21.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,900.00000	2,943,000	21.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		3.00000	2,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,903.00000	1,945,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		25.00000	18,000	14.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		925.00000	961,000	14.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		263.00000	222,000	12.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		163.00000	165,000	12.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,106.00000	1,062,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		6.00000	5,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,200.00000	10,243,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,200.00000	8,243,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,200.00000	6,243,000	30.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	25.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,200.00000	4,243,000	25.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,801.00000	1,758,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,250.00000	10,293,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,250.00000	8,293,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,250.00000	6,293,000	30.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,250.00000	4,293,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,251.00000	2,294,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		11.00000	7,000	16.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,261.00000	1,300,000	16.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		119.00000	94,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		369.00000	387,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		771.00000	726,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		21.00000	19,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,751.00000	1,708,000	18.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	18.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,300.00000	10,343,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.73	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		8,300.00000	8,343,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,300.00000	6,343,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	26.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,300.00000	4,343,000	26.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,702.00000	1,658,000	17.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		2.00000	1,000	17.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		696.00000	727,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		46.00000	34,000	14.23	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		235.00000	195,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		185.00000	188,000	12.10	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		432.00000	387,000	12.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		82.00000	80,000	12.65	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		322.00000	298,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		345.00000	364,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		303.00000	280,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		376.00000	396,000	13.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		343.00000	318,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		316.00000	334,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		205.00000	217,000	12.91	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		482.00000	451,000	12.91	5,970,338.00	13,238	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		778.00000	808,000	14.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		155.00000	142,000	14.88	1,361,212.00	9,586	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		860.00000	892,000	15.18	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		137.00000	126,000	15.18	364,518.00	2,893	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		478.00000	451,000	13.14	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		375.00000	392,000	13.14	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		453.00000	427,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		400.00000	418,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		504.00000	476,000	13.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		351.00000	367,000	13.12	0.00	0	0
Total € / R Option										7,696,068.00	25,717	32,934
Total € / R										10,313,302.80	25,988	61,276
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.78000	6.79620			718,680.00	106	14,555
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79720	6.81220			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80970	6.82550			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81100	6.82650			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.32820	7.34250			0.00	0	0
Total AU\$ / R Future										718,680.00	106	15,335
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		81.00000	74,000	11.09	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		185.00000	194,000	11.09	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		220.00000	230,000	11.24	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		66.00000	60,000	11.24	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		259.00000	250,000	11.33	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		147.00000	153,000	11.33	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		230.00000	222,000	11.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		168.00000	175,000	11.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		290.00000	280,000	11.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		128.00000	133,000	11.40	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		352.00000	342,000	11.59	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		177.00000	182,000	11.59	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		323.00000	313,000	11.56	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		198.00000	203,000	11.56	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		383.00000	372,000	11.61	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		158.00000	162,000	11.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		403.00000	394,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		227.00000	233,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		375.00000	366,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		249.00000	255,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		432.00000	422,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		206.00000	211,000	11.79	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Call		859.00000	846,000	12.57	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Put		817.00000	818,000	12.57	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Call		837.00000	830,000	12.66	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Put		845.00000	852,000	12.66	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Call		881.00000	868,000	12.57	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Put		789.00000	790,000	12.57	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										718,680.00	106	15,535
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.85670	6.84370			0.00	0	806
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.93650	6.92290			0.00	0	0
Total CAD/ R Future										0.00	0	806
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		7.00000	7,000	15.85	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		863.00000	850,000	15.85	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		6.00000	6,000	16.09	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		912.00000	899,000	16.09	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		8.00000	9,000	15.62	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		814.00000	802,000	15.62	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		146.00000	151,000	11.20	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		273.00000	265,000	11.20	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		130.00000	134,000	11.35	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		307.00000	298,000	11.35	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		163.00000	169,000	11.04	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		240.00000	233,000	11.04	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	806
CHF / R On 13/12/2010 Foreign Exchange Future			7.24070	7.20290			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.34970	7.31050			0.00	0	0
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		266.00000	288,000	15.02	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		113.00000	97,000	15.02	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		234.00000	254,000	14.86	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		131.00000	113,000	14.86	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		300.00000	323,000	15.18	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		97.00000	82,000	15.18	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		317.00000	332,000	14.80	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		257.00000	232,000	14.80	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		293.00000	306,000	14.83	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		283.00000	256,000	14.83	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		343.00000	359,000	14.77	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		233.00000	209,000	14.77	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							98,029,852.60	12,583	463,565
Total Options							12,613,928.00	65,077	482,542
Grand Total:							110,643,780.60	77,660	946,107