



Currency Derivatives Daily MTM Report

Daily summary for: 13/10/2010

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			6.87430	6.94450			77,576,475.50	11,285	296,495
\$ / R	On	14/03/2011	Foreign Exchange Future			6.96700	7.04270			4,131,431.00	593	55,395
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06530	7.14020			777,183.00	110	15,118
\$ / R	On	19/09/2011	Foreign Exchange Future			7.16970	7.24700			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13670	9.20500			0.00	0	0
Total \$ / R Future										82,485,089.50	11,988	367,296
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,006.00000	9,076,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,006.00000	7,076,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,006.00000	5,076,000	34.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,006.00000	3,076,000	27.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		8.00000	6,000	18.35	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,014.00000	1,082,000	18.35	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		162.00000	127,000	14.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		168.00000	203,000	14.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		997.00000	928,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	4,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,995.00000	1,924,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,995.00000	2,924,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2.00000	1,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,608.00000	1,677,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,056.00000	9,126,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,056.00000	7,126,000	38.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,056.00000	5,126,000	34.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	27.53	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,056.00000	3,126,000	27.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		141.00000	109,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		197.00000	235,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		948.00000	878,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,945.00000	1,874,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,945.00000	2,874,000	20.39	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	4.00	Put		1.00000	0,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,106.00000	9,176,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,106.00000	7,176,000	38.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,106.00000	5,176,000	34.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	27.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,106.00000	3,176,000	27.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		6.00000	4,000	18.75	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,112.00000	1,180,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		123.00000	94,000	14.75	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		229.00000	270,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		899.00000	830,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	6,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,895.00000	1,824,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,895.00000	2,824,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,156.00000	9,226,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,156.00000	7,226,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,156.00000	5,226,000	34.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,156.00000	3,226,000	28.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		5.00000	4,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,161.00000	1,230,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		106.00000	81,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		262.00000	307,000	14.95	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		850.00000	781,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	7,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,845.00000	1,774,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,845.00000	2,774,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		7.00000	5,000	18.55	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,063.00000	1,131,000	18.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,206.00000	9,276,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,206.00000	7,276,000	38.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	34.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,206.00000	5,276,000	34.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,206.00000	3,276,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		4.00000	3,000	19.15	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,210.00000	1,279,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		92.00000	69,000	15.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		298.00000	345,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		802.00000	733,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		8.00000	9,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,795.00000	1,724,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,795.00000	2,724,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,256.00000	9,326,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,256.00000	7,326,000	38.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	34.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,256.00000	5,326,000	34.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,256.00000	3,326,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		4.00000	3,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,260.00000	1,329,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		79.00000	59,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		335.00000	385,000	15.35	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		754.00000	686,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		10.00000	12,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,745.00000	1,674,000	21.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	21.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,745.00000	2,674,000	21.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	21.14	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	16.25	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,306.00000	9,376,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,306.00000	7,376,000	38.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,306.00000	5,376,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,306.00000	3,376,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		3.00000	2,000	19.55	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,309.00000	1,378,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		68.00000	51,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		374.00000	427,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		706.00000	638,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		12.00000	14,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,695.00000	1,624,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,695.00000	2,624,000	21.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	21.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,506.00000	9,576,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,506.00000	7,576,000	38.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,506.00000	5,576,000	35.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	29.71	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		3,506.00000	3,576,000	29.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		2.00000	1,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,508.00000	1,577,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		37.00000	27,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		543.00000	603,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		523.00000	458,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		29.00000	34,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,495.00000	1,425,000	19.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	19.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,495.00000	2,424,000	22.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	22.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,456.00000	9,526,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,456.00000	7,526,000	38.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,456.00000	5,526,000	35.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,456.00000	3,526,000	29.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,458.00000	1,528,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		43.00000	31,000	16.15	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		499.00000	557,000	16.15	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		567.00000	502,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		23.00000	28,000	15.54	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		1,545.00000	1,475,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,545.00000	2,474,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	20.95	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,657.00000	1,727,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,556.00000	9,626,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	39.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,556.00000	7,626,000	39.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,556.00000	5,626,000	35.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,556.00000	3,626,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		2.00000	1,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,558.00000	1,627,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		32.00000	23,000	16.55	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		588.00000	649,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		479.00000	416,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		35.00000	42,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,445.00000	1,375,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,445.00000	2,374,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		3.00000	2,000	19.75	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		1,359.00000	1,428,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,906.00000	8,976,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,906.00000	6,976,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,906.00000	4,976,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	26.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,906.00000	2,976,000	26.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		11.00000	8,000	17.95	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		917.00000	984,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		218.00000	169,000	13.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		124.00000	145,000	13.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,096.00000	1,026,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,095.00000	2,024,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,095.00000	3,024,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,956.00000	9,026,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,956.00000	7,026,000	38.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,956.00000	5,026,000	34.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,956.00000	3,026,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		9.00000	6,000	18.15	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		965.00000	1,032,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		189.00000	146,000	14.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		145.00000	172,000	14.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,046.00000	977,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	3,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,045.00000	1,974,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,045.00000	2,974,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,356.00000	9,426,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,356.00000	7,426,000	38.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,356.00000	5,426,000	35.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	28.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,356.00000	3,426,000	28.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		59.00000	43,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		415.00000	469,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		659.00000	592,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		15.00000	18,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,645.00000	1,574,000	20.83	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	5.30	Put		1.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,645.00000	2,574,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,406.00000	9,476,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,406.00000	7,476,000	38.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,406.00000	5,476,000	35.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,406.00000	3,476,000	29.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		3.00000	2,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,409.00000	1,478,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		50.00000	37,000	15.95	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		456.00000	513,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		613.00000	546,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		19.00000	22,000	15.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,595.00000	1,525,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,595.00000	2,524,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,106.00000	8,176,000	39.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,106.00000	6,176,000	36.76	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	32.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,106.00000	4,176,000	32.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	22.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,106.00000	2,176,000	22.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,895.00000	3,824,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,156.00000	2,226,000	23.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.16	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,556.00000	2,626,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,256.00000	2,326,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,606.00000	2,676,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		13.00000	9,000	17.75	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		869.00000	935,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,957.00000	2,026,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	0,000	22.19	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		679.00000	742,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		23.00000	16,000	16.95	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,857.00000	1,927,000	21.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	21.75	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		17.00000	12,000	17.35	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		773.00000	838,000	17.35	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,057.00000	2,126,000	22.68	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	9.00	Call		1.00000	0,000	22.68	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		633.00000	695,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		27.00000	19,000	16.75	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		69.00000	59,000	18.93	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,026.00000	1,092,000	18.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		65.00000	55,000	19.14	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,072.00000	1,138,000	19.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		74.00000	63,000	18.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		981.00000	1,046,000	18.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,496.00000	1,566,000	21.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		39.00000	33,000	21.02	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,459.00000	3,535,000	23.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	23.95	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		440.00000	490,000	16.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		183.00000	157,000	16.01	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,400.00000	1,470,000	20.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		43.00000	37,000	20.61	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		594.00000	649,000	16.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		137.00000	116,000	16.84	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		634.00000	691,000	17.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		127.00000	108,000	17.05	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		675.00000	734,000	17.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		118.00000	101,000	17.26	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		404.00000	452,000	15.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		197.00000	169,000	15.80	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	14/03/2011	Foreign Exchange Option	7.10	Put		0.00000	346,000	15.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		0.00000	213,000	15.17	255,600.00	1,200	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		0.00000	568,000	16.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		0.00000	135,000	16.42	8,775.00	65	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		246.00000	220,000	16.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		556.00000	605,000	16.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		233.00000	208,000	16.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		593.00000	643,000	16.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		260.00000	232,000	15.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		520.00000	567,000	15.99	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		600.00000	544,000	14.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		160.00000	179,000	14.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		214.00000	196,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,017.00000	1,076,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		206.00000	188,000	17.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,059.00000	1,118,000	17.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		223.00000	204,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		976.00000	1,034,000	17.68	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,604.00000	1,569,000	19.40	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,599.00000	1,632,000	19.40	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,588.00000	1,553,000	19.45	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,633.00000	1,666,000	19.45	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,621.00000	1,585,000	19.34	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,566.00000	1,598,000	19.34	0.00	0	0
Total \$ / R Option										264,375.00	1,265	448,733

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R										82,749,464.50	13,253	816,029
£ / R	On	13/12/2010	Foreign Exchange Future			10.88480	10.96740			59,703,128.00	5,485	25,690
£ / R	On	14/03/2011	Foreign Exchange Future			11.02380	11.11470			0.00	0	22,920
£ / R	On	13/06/2011	Foreign Exchange Future			11.17030	11.25990			603,196.20	54	1,564
Total £ / R Future										60,306,324.20	5,539	50,174
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		33.00000	25,000	15.34	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		966.00000	1,040,000	15.34	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		919.00000	993,000	15.21	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		36.00000	28,000	15.21	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		182.00000	157,000	15.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		867.00000	933,000	15.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		173.00000	148,000	15.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		908.00000	974,000	15.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		193.00000	166,000	14.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		828.00000	892,000	14.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		604.00000	660,000	14.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		269.00000	234,000	14.26	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,517.00000	1,595,000	16.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		82.00000	69,000	16.62	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,031.00000	1,102,000	15.44	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		146.00000	126,000	15.44	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		311.00000	283,000	14.91	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		901.00000	963,000	14.91	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		299.00000	272,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		939.00000	1,002,000	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		324.00000	295,000	14.82	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		864.00000	925,000	14.82	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										60,306,324.20	5,539	52,114
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08410	0.08490			0.00	0	161
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08540	0.08630			0.00	0	1,185
Total ¥ / R Future										0.00	0	1,346
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		219.00000	187,000	19.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		329.00000	377,000	19.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		40.00000	33,000	23.51	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,150.00000	1,223,000	23.51	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		907.00000	832,000	17.88	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		17.00000	22,000	17.88	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		406.00000	366,000	19.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		476.00000	526,000	19.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		165.00000	147,000	23.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,235.00000	1,307,000	23.06	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		999.00000	923,000	17.04	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		69.00000	83,000	17.04	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,346
€ / R	On	13/12/2010	Foreign Exchange Future			9.58990	9.60720			680,882.90	71	10,468
€ / R	On	14/03/2011	Foreign Exchange Future			9.70990	9.73390			0.00	0	12,049
€ / R	On	13/06/2011	Foreign Exchange Future			9.83670	9.85890			0.00	0	5,820

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										680,882.90	71	28,337
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,593.00000	10,610,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,593.00000	8,610,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,593.00000	6,610,000	31.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,593.00000	4,610,000	26.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,594.00000	2,611,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		4.00000	3,000	16.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,597.00000	1,613,000	16.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		44.00000	39,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		637.00000	649,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		465.00000	450,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		58.00000	60,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,409.00000	1,392,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	2,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,444.00000	2,461,000	19.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,643.00000	10,660,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,643.00000	8,660,000	32.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,643.00000	6,660,000	31.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,643.00000	4,660,000	26.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	0,000	20.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,644.00000	2,660,000	20.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		3.00000	3,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,646.00000	1,663,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		38.00000	35,000	14.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		681.00000	695,000	14.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		425.00000	410,000	12.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		68.00000	70,000	12.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,359.00000	1,342,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		2.00000	2,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,343.00000	11,360,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,343.00000	9,360,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	31.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,343.00000	7,360,000	31.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,343.00000	5,360,000	28.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,343.00000	3,360,000	23.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.48	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	11.95	Put		2,344.00000	2,361,000	19.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		6.00000	6,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,349.00000	1,366,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		83.00000	76,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		426.00000	436,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		681.00000	664,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		24.00000	24,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,243.00000	11,260,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,243.00000	9,260,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,243.00000	7,260,000	31.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,243.00000	5,260,000	28.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,243.00000	3,260,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,244.00000	2,261,000	19.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		8.00000	7,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,251.00000	1,267,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		107.00000	99,000	12.78	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		350.00000	359,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		773.00000	756,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		16.00000	16,000	13.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,393.00000	10,410,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,393.00000	8,410,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,393.00000	6,410,000	30.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	26.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,393.00000	4,410,000	26.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,394.00000	2,411,000	19.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		6.00000	5,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,399.00000	1,415,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		73.00000	67,000	13.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		466.00000	477,000	13.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		636.00000	619,000	13.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		29.00000	29,000	13.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,608.00000	1,591,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,493.00000	10,510,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,493.00000	8,510,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,493.00000	6,510,000	30.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	26.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,493.00000	4,510,000	26.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,494.00000	2,511,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		5.00000	4,000	16.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,498.00000	1,514,000	16.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		56.00000	51,000	13.56	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		549.00000	561,000	13.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		548.00000	532,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		41.00000	42,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,509.00000	1,491,000	16.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	1,000	16.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,793.00000	10,810,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,793.00000	8,810,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,793.00000	6,810,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,793.00000	4,810,000	27.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,793.00000	2,810,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,795.00000	1,812,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		26.00000	23,000	14.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		819.00000	833,000	14.50	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	9.40	Call		316.00000	302,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		109.00000	112,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,210.00000	1,193,000	15.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		3.00000	3,000	15.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,943.00000	10,960,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,943.00000	8,960,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,943.00000	6,960,000	31.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,943.00000	4,960,000	27.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,943.00000	2,960,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		2.00000	1,000	18.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,945.00000	1,961,000	18.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		18.00000	16,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		961.00000	976,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		222.00000	210,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		165.00000	170,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,062.00000	1,045,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	5,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,243.00000	10,260,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,243.00000	8,260,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,243.00000	6,260,000	30.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,243.00000	4,260,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,758.00000	1,741,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,293.00000	10,310,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,293.00000	8,310,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,293.00000	6,310,000	30.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	26.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,293.00000	4,310,000	26.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,294.00000	2,311,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		7.00000	6,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,300.00000	1,316,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		94.00000	87,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		387.00000	397,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		726.00000	710,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		19.00000	20,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,708.00000	1,691,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	18.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,343.00000	10,360,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,343.00000	8,360,000	32.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,343.00000	6,360,000	30.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	26.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,343.00000	4,360,000	26.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,658.00000	1,641,000	17.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	17.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		727.00000	740,000	14.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		34.00000	30,000	14.19	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		195.00000	183,000	12.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		188.00000	193,000	12.00	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		387.00000	373,000	12.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		80.00000	83,000	12.61	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		298.00000	283,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		364.00000	373,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		280.00000	266,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		396.00000	406,000	13.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		318.00000	302,000	12.85	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		334.00000	342,000	12.85	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		217.00000	219,000	12.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		451.00000	429,000	12.65	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		808.00000	823,000	14.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		142.00000	133,000	14.83	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		892.00000	908,000	15.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		126.00000	118,000	15.14	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		451.00000	436,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		392.00000	399,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		427.00000	412,000	13.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		418.00000	425,000	13.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		476.00000	460,000	13.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		367.00000	373,000	13.04	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										680,882.90	71	61,271
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.77000	6.78000			677,000.00	100	14,555
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.78350	6.79720			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79850	6.80970			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.79690	6.81100			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.33230	7.32820			0.00	0	0
Total AU\$ / R Future										677,000.00	100	15,335
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		74.00000	73,000	11.49	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		194.00000	203,000	11.49	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		230.00000	240,000	11.65	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		60.00000	60,000	11.65	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		250.00000	245,000	11.58	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		153.00000	162,000	11.58	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		222.00000	218,000	11.52	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 14/03/2011 Foreign Exchange Option	6.75	Put		175.00000	185,000	11.52	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		280.00000	275,000	11.64	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		133.00000	142,000	11.64	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		342.00000	338,000	11.74	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		182.00000	190,000	11.74	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		313.00000	310,000	11.71	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		203.00000	212,000	11.71	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		372.00000	368,000	11.76	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		162.00000	170,000	11.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		394.00000	388,000	11.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		233.00000	241,000	11.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		366.00000	361,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		255.00000	264,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		422.00000	416,000	11.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		211.00000	219,000	11.93	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Call		846.00000	864,000	12.82	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Put		818.00000	832,000	12.82	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Call		830.00000	843,000	12.84	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Put		852.00000	861,000	12.84	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Call		868.00000	886,000	12.80	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Put		790.00000	804,000	12.80	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							677,000.00	100	15,535
CAD/ R On 13/12/2010 Foreign Exchange Future			6.85120	6.85670			0.00	0	806
CAD/ R On 14/03/2011 Foreign Exchange Future			6.92630	6.93650			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Future								0.00	0	806
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		7.00000	6,000	15.74		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		850.00000	855,000	15.74		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		6.00000	5,000	15.98		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		899.00000	904,000	15.98		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		9.00000	8,000	15.50		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		802.00000	807,000	15.50		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		151.00000	144,000	11.12		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		265.00000	268,000	11.12		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		134.00000	128,000	11.28		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		298.00000	302,000	11.28		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		169.00000	162,000	10.96		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		233.00000	236,000	10.96		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			7.17450	7.24070				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.27790	7.34970				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		288.00000	237,000	14.41		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		97.00000	113,000	14.41		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		254.00000	205,000	14.22		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		113.00000	131,000	14.22		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		323.00000	270,000	14.60		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		82.00000	96,000	14.60		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	7.25	Call		332.00000	285,000	14.51	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		232.00000	257,000	14.51	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		306.00000	265,000	14.69	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		256.00000	287,000	14.69	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		359.00000	311,000	14.52	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		209.00000	233,000	14.52	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							144,149,296.60	17,698	463,444
Total Options							264,375.00	1,265	483,807
Grand Total:							144,413,671.60	18,963	947,251