



Currency Derivatives Daily MTM Report

Daily summary for: 15/10/2010

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			6.87120	6.83080			58,590,722.40	8,527	293,514
\$ / R	On	14/03/2011	Foreign Exchange Future			6.96500	6.92470			6,282,430.00	902	60,276
\$ / R	On	13/06/2011	Foreign Exchange Future			7.05780	7.01810			0.00	0	15,218
\$ / R	On	19/09/2011	Foreign Exchange Future			7.15910	7.12050			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13860	9.09740			0.00	0	0
Total \$ / R Future										64,873,152.40	9,429	369,296
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,119.00000	9,079,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,119.00000	7,079,000	38.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,119.00000	5,079,000	34.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,119.00000	3,079,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		5.00000	5,000	18.56	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,124.00000	1,084,000	18.56	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		113.00000	125,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		232.00000	204,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		885.00000	924,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	3,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,881.00000	1,921,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,881.00000	2,921,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,720.00000	1,680,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,169.00000	9,129,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,169.00000	7,129,000	38.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,169.00000	5,129,000	34.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	27.86	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,169.00000	3,129,000	27.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		97.00000	108,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		266.00000	237,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		836.00000	875,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		5.00000	4,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,831.00000	1,871,000	22.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,831.00000	2,871,000	19.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,219.00000	9,179,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,219.00000	7,179,000	38.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,219.00000	5,179,000	34.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,219.00000	3,179,000	28.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	4,000	18.96	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,223.00000	1,183,000	18.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		83.00000	93,000	14.97	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		302.00000	272,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		788.00000	826,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		7.00000	5,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,781.00000	1,821,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,781.00000	2,821,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,269.00000	9,229,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,269.00000	7,229,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,269.00000	5,229,000	34.81	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	10.10	Call		0.00000	0,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,269.00000	3,229,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		3.00000	3,000	19.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,272.00000	1,232,000	19.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		71.00000	79,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		340.00000	308,000	15.17	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		740.00000	778,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		9.00000	7,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,731.00000	1,771,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,731.00000	2,771,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		4.00000	5,000	18.76	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,173.00000	1,134,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,319.00000	9,279,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,319.00000	7,279,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	34.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,319.00000	5,279,000	34.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,319.00000	3,279,000	28.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	3,000	19.36	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,322.00000	1,282,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		61.00000	68,000	15.37	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	7.15	Put		380.00000	347,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		692.00000	730,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		11.00000	9,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,681.00000	1,721,000	21.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,681.00000	2,721,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,369.00000	9,329,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,369.00000	7,329,000	38.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,369.00000	5,329,000	35.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,369.00000	3,329,000	28.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2.00000	3,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,371.00000	1,332,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		52.00000	58,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		421.00000	387,000	15.57	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		645.00000	682,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		14.00000	11,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,631.00000	1,671,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,631.00000	2,671,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,419.00000	9,379,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,419.00000	7,379,000	38.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,419.00000	5,379,000	35.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,419.00000	3,379,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	2,000	19.76	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,421.00000	1,381,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		45.00000	49,000	15.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		464.00000	428,000	15.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		598.00000	635,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		17.00000	14,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,581.00000	1,621,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,581.00000	2,621,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,619.00000	9,579,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,619.00000	7,579,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,619.00000	5,579,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.09	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	10.45	Put		3,619.00000	3,579,000	30.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		1.00000	1,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,620.00000	1,580,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		23.00000	26,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		642.00000	605,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		422.00000	455,000	15.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		41.00000	34,000	15.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,381.00000	1,421,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,381.00000	2,421,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,569.00000	9,529,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,569.00000	7,529,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,569.00000	5,529,000	35.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,569.00000	3,529,000	29.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1.00000	1,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,570.00000	1,530,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		28.00000	31,000	16.36	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		597.00000	560,000	16.36	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		464.00000	499,000	15.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		33.00000	28,000	15.74	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		1,431.00000	1,471,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,431.00000	2,471,000	21.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.15	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,770.00000	1,730,000	21.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,669.00000	9,629,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,669.00000	7,629,000	38.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,669.00000	5,629,000	35.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,669.00000	3,629,000	30.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,670.00000	1,630,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		20.00000	22,000	16.76	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		689.00000	651,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		381.00000	413,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		50.00000	42,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,331.00000	1,372,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,331.00000	2,371,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	19.96	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		1,471.00000	1,431,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		9,019.00000	8,979,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		7,019.00000	6,979,000	37.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		5,019.00000	4,979,000	34.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		3,019.00000	2,979,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		7.00000	7,000	18.16	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1,026.00000	986,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		151.00000	167,000	14.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		170.00000	146,000	14.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		983.00000	1,023,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		1,981.00000	2,021,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		2,981.00000	3,021,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,069.00000	9,029,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,069.00000	7,029,000	37.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,069.00000	5,029,000	34.37	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	9.90	Call		0.00000	0,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		3,069.00000	3,029,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		6.00000	6,000	18.36	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,075.00000	1,035,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		130.00000	145,000	14.37	4,350,000.00	30,000	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		199.00000	174,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		934.00000	974,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	3,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,931.00000	1,971,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,931.00000	2,971,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,469.00000	9,429,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,469.00000	7,429,000	38.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,469.00000	5,429,000	35.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,469.00000	3,429,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		38.00000	42,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		507.00000	471,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		553.00000	589,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		22.00000	18,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,531.00000	1,571,000	20.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	20.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,531.00000	2,571,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,519.00000	9,479,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,519.00000	7,479,000	38.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,519.00000	5,479,000	35.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,519.00000	3,479,000	29.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,521.00000	1,481,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		32.00000	36,000	16.17	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		551.00000	515,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		508.00000	543,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		27.00000	22,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,481.00000	1,521,000	20.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	20.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,481.00000	2,521,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,219.00000	8,179,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,219.00000	6,179,000	36.73	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	11.05	Call		0.00000	0,000	32.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,219.00000	4,179,000	32.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,219.00000	2,179,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,781.00000	3,821,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,269.00000	2,229,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.39	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,669.00000	2,629,000	25.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,369.00000	2,329,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,719.00000	2,679,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		8.00000	8,000	17.96	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		977.00000	937,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,069.00000	2,029,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	22.40	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		784.00000	745,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		15.00000	16,000	17.16	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,969.00000	1,930,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	1,000	21.95	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		11.00000	12,000	17.56	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		880.00000	841,000	17.56	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,169.00000	2,129,000	22.89	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		0.00000	0,000	22.89	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		736.00000	698,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		17.00000	19,000	16.96	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		56.00000	59,000	19.14	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,131.00000	1,094,000	19.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		53.00000	56,000	19.35	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,178.00000	1,141,000	19.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		60.00000	63,000	18.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,085.00000	1,048,000	18.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,607.00000	1,568,000	21.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		32.00000	33,000	21.24	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,577.00000	3,537,000	24.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.13	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		523.00000	493,000	16.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		148.00000	158,000	16.21	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,510.00000	1,472,000	20.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		35.00000	37,000	20.82	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		685.00000	652,000	17.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		110.00000	117,000	17.05	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		728.00000	694,000	17.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		103.00000	109,000	17.25	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		771.00000	736,000	17.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		96.00000	101,000	17.46	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		485.00000	455,000	16.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		160.00000	170,000	16.00	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		376.00000	349,000	15.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		201.00000	214,000	15.37	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		603.00000	571,000	16.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		128.00000	136,000	16.63	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		208.00000	219,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		640.00000	611,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		197.00000	207,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		679.00000	649,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		220.00000	231,000	16.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		602.00000	573,000	16.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		514.00000	540,000	14.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		196.00000	182,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		188.00000	196,000	18.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,118.00000	1,087,000	18.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		181.00000	189,000	18.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,161.00000	1,130,000	18.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		195.00000	204,000	17.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,075.00000	1,045,000	17.87	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,566.00000	1,581,000	19.55	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,669.00000	1,642,000	19.55	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,550.00000	1,566,000	19.60	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,703.00000	1,677,000	19.60	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,581.00000	1,597,000	19.49	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,634.00000	1,608,000	19.49	0.00	0	0
Total \$ / R Option										4,350,000.00	30,000	478,633

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R										69,223,152.40	39,429	847,929
£ / R	On	13/12/2010	Foreign Exchange Future			11.00610	10.93450			37,673,880.30	3,423	22,723
£ / R	On	14/03/2011	Foreign Exchange Future			11.14770	11.07730			111,477.00	10	22,935
£ / R	On	13/06/2011	Foreign Exchange Future			11.28700	11.21840			0.00	0	1,564
Total £ / R Future										37,785,357.30	3,433	47,222
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		27.00000	33,000	15.18	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		993.00000	927,000	15.18	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		946.00000	881,000	15.04	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		30.00000	37,000	15.04	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		167.00000	190,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		890.00000	842,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		157.00000	180,000	15.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		930.00000	882,000	15.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		176.00000	201,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		849.00000	803,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		621.00000	581,000	14.30	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		248.00000	279,000	14.30	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,546.00000	1,488,000	16.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		73.00000	86,000	16.74	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,056.00000	1,005,000	15.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		133.00000	153,000	15.52	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		294.00000	318,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		926.00000	881,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		282.00000	305,000	14.88	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		964.00000	918,000	14.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		306.00000	331,000	14.69	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		888.00000	844,000	14.69	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										37,785,357.30	3,433	49,162
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08450	0.08390			0.00	0	161
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08580	0.08520			0.00	0	1,185
Total ¥ / R Future										0.00	0	1,346
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		184.00000	204,000	19.95	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		394.00000	354,000	19.95	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		33.00000	36,000	23.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,243.00000	1,186,000	23.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		816.00000	871,000	18.62	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		26.00000	21,000	18.62	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		369.00000	392,000	20.34	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		549.00000	512,000	20.34	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		150.00000	159,000	23.42	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,330.00000	1,279,000	23.42	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		914.00000	962,000	17.54	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		94.00000	82,000	17.54	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			9.62860	9.61490			2,696,008.00	280	10,742
€ / R	On	14/03/2011	Foreign Exchange Future			9.74930	9.73710			0.00	0	12,049
€ / R	On	13/06/2011	Foreign Exchange Future			9.86790	9.85750			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										2,696,008.00	280	28,611	
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,585.00000	10,571,000	33.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,585.00000	8,571,000	33.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.59		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,585.00000	6,571,000	31.59		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.15		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,585.00000	4,571,000	27.15		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.52		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,586.00000	2,572,000	20.52		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		4.00000	4,000	17.12		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,589.00000	1,575,000	17.12		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		44.00000	44,000	13.98		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		629.00000	615,000	13.98		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		472.00000	481,000	13.02		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		57.00000	52,000	13.02		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,417.00000	1,430,000	16.69		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	1,000	16.69		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.98		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,436.00000	2,422,000	19.98		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,635.00000	10,621,000	33.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,635.00000	8,621,000	33.14		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	31.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,635.00000	6,621,000	31.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,635.00000	4,621,000	27.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,636.00000	2,622,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		3.00000	3,000	17.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,638.00000	1,624,000	17.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		39.00000	39,000	14.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		674.00000	660,000	14.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		432.00000	440,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		67.00000	61,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,367.00000	1,380,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		2.00000	1,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,335.00000	11,321,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,335.00000	9,321,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,335.00000	7,321,000	32.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,335.00000	5,321,000	29.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,335.00000	3,321,000	23.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.63	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		2,336.00000	2,322,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		6.00000	6,000	16.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,341.00000	1,327,000	16.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		84.00000	85,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		419.00000	406,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		688.00000	700,000	13.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		23.00000	21,000	13.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,235.00000	11,221,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,235.00000	9,221,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,235.00000	7,221,000	32.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,235.00000	5,221,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,235.00000	3,221,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,236.00000	2,222,000	19.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		8.00000	8,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,243.00000	1,229,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		108.00000	110,000	12.88	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		343.00000	331,000	12.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		781.00000	793,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		16.00000	14,000	13.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,385.00000	10,371,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,385.00000	8,371,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,385.00000	6,371,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	26.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,385.00000	4,371,000	26.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,386.00000	2,372,000	19.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		6.00000	6,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,391.00000	1,377,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		74.00000	75,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		459.00000	446,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		643.00000	654,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		28.00000	25,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,616.00000	1,630,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,485.00000	10,471,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,485.00000	8,471,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,485.00000	6,471,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	26.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,485.00000	4,471,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,486.00000	2,472,000	20.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		5.00000	4,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,490.00000	1,475,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		57.00000	57,000	13.67	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		542.00000	528,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		555.00000	566,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		40.00000	37,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,516.00000	1,530,000	17.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	1,000	17.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,785.00000	10,771,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,785.00000	8,771,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,785.00000	6,771,000	31.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,785.00000	4,771,000	27.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,785.00000	2,771,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,787.00000	1,773,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		26.00000	26,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		811.00000	797,000	14.61	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	9.40	Call		321.00000	327,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		106.00000	98,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,218.00000	1,231,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		3.00000	2,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,935.00000	10,921,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,935.00000	8,921,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,935.00000	6,921,000	31.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,935.00000	4,921,000	28.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	21.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,935.00000	2,921,000	21.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		2.00000	2,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,937.00000	1,923,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		18.00000	18,000	15.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		953.00000	939,000	15.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		225.00000	230,000	12.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		160.00000	151,000	12.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,070.00000	1,083,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	4,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,235.00000	10,221,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.14	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	17.85	Put		8,235.00000	8,221,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,235.00000	6,221,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	26.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,235.00000	4,221,000	26.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,766.00000	1,779,000	18.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	0,000	18.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,285.00000	10,271,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,285.00000	8,271,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,285.00000	6,271,000	31.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	26.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,285.00000	4,271,000	26.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,286.00000	2,272,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		7.00000	7,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,292.00000	1,278,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		95.00000	97,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		380.00000	368,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		734.00000	746,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		19.00000	17,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,716.00000	1,729,000	18.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	0,000	18.41	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	19.95	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,335.00000	10,321,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,335.00000	8,321,000	33.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,335.00000	6,321,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	26.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,335.00000	4,321,000	26.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,666.00000	1,679,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	0,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		719.00000	705,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		34.00000	34,000	14.30	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		198.00000	201,000	12.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		183.00000	172,000	12.10	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		393.00000	401,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		78.00000	72,000	12.79	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		298.00000	311,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		361.00000	362,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		279.00000	293,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		392.00000	394,000	13.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		317.00000	331,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		330.00000	332,000	13.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		213.00000	216,000	13.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		450.00000	465,000	13.21	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		803.00000	801,000	15.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		140.00000	150,000	15.25	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		888.00000	884,000	15.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		125.00000	133,000	15.55	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		446.00000	468,000	13.58	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		389.00000	400,000	13.58	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		422.00000	444,000	13.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		415.00000	426,000	13.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		471.00000	493,000	13.56	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		364.00000	375,000	13.56	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										2,696,008.00	280	61,545
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.75460	6.75450			168,865.00	25	14,566
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.76990	6.77000			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78070	6.78180			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.77740	6.78050			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.31970	7.32720			0.00	0	0
Total AU\$ / R Future										168,865.00	25	15,346
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		67.00000	66,000	11.48	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		213.00000	211,000	11.48	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		250.00000	248,000	11.65	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		54.00000	53,000	11.65	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		237.00000	237,000	11.61	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		167.00000	167,000	11.61	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		210.00000	210,000	11.56	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		190.00000	190,000	11.56	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		266.00000	266,000	11.66	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		146.00000	146,000	11.66	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		325.00000	324,000	11.65	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		193.00000	193,000	11.65	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		297.00000	296,000	11.62	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		215.00000	215,000	11.62	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		355.00000	354,000	11.68	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		173.00000	173,000	11.68	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		374.00000	372,000	11.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		244.00000	245,000	11.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		347.00000	345,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		267.00000	268,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		403.00000	401,000	11.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		223.00000	224,000	11.82	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Call		865.00000	856,000	12.81	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Put		838.00000	836,000	12.81	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Call		845.00000	840,000	12.91	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Put		868.00000	870,000	12.91	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Call		886.00000	878,000	12.80	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Put		809.00000	808,000	12.80	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										168,865.00	25	15,546
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.79140	6.79930			0.00	0	706
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.86770	6.87570			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	706
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		5.00000	5,000	16.26		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		906.00000	914,000	16.26		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		4.00000	4,000	16.50		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		955.00000	963,000	16.50		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		6.00000	6,000	16.02		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		857.00000	865,000	16.02		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		129.00000	128,000	11.58		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		303.00000	310,000	11.58		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		114.00000	114,000	11.74		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		338.00000	346,000	11.74		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		144.00000	143,000	11.43		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		268.00000	275,000	11.43		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	706
CHF / R On 13/12/2010 Foreign Exchange Future			7.18000	7.17050				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.28450	7.27570				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		239.00000	243,000	14.92		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		119.00000	113,000	14.92		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		208.00000	212,000	14.75		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		138.00000	132,000	14.75		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		272.00000	276,000	15.10		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		102.00000	96,000	15.10		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		292.00000	295,000	14.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		266.00000	261,000	14.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		269.00000	272,000	14.98	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		293.00000	288,000	14.98	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		317.00000	321,000	14.93	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		241.00000	237,000	14.93	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							105,523,382.70	13,167	462,677
Total Options							4,350,000.00	30,000	513,707
Grand Total:							109,873,382.70	43,167	976,384