



Currency Derivatives Daily MTM Report

Daily summary for: 18/10/2010

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			6.92430	6.87120			32,516,512.80	4,696	291,270
\$ / R	On	14/03/2011	Foreign Exchange Future			7.01800	6.96500			39,834,168.00	5,676	55,201
\$ / R	On	13/06/2011	Foreign Exchange Future			7.11070	7.05780			0.00	0	15,218
\$ / R	On	19/09/2011	Foreign Exchange Future			7.21210	7.15910			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.19230	9.13860			0.00	0	0
Total \$ / R Future										72,350,680.80	10,372	361,977
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,079.00000	9,026,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,079.00000	7,026,000	38.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,079.00000	5,026,000	35.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,079.00000	3,026,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		5.00000	6,000	18.64	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,084.00000	1,032,000	18.64	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	6.95	Call		125.00000	145,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		204.00000	171,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		924.00000	977,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,921.00000	1,974,000	23.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,921.00000	2,974,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,680.00000	1,627,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,129.00000	9,076,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,129.00000	7,076,000	38.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,129.00000	5,076,000	35.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.05	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,129.00000	3,076,000	28.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		108.00000	126,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		237.00000	202,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		875.00000	927,000	17.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	3,000	17.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,871.00000	1,924,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,871.00000	2,924,000	28.92	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	28.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,179.00000	9,126,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	39.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,179.00000	7,126,000	39.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,179.00000	5,126,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,179.00000	3,126,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	4,000	19.04	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,183.00000	1,130,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		93.00000	108,000	14.97	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		272.00000	234,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		826.00000	878,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	4,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,821.00000	1,874,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,821.00000	2,874,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,229.00000	9,176,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,229.00000	7,176,000	39.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,229.00000	5,176,000	35.42	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	28.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,229.00000	3,176,000	28.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		3.00000	4,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,232.00000	1,180,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		79.00000	93,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		308.00000	269,000	15.18	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		778.00000	830,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		7.00000	6,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,771.00000	1,824,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,771.00000	2,824,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		5.00000	5,000	18.84	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,134.00000	1,081,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,279.00000	9,226,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	39.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,279.00000	7,226,000	39.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,279.00000	5,226,000	35.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,279.00000	3,226,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	3,000	19.45	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,282.00000	1,229,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		68.00000	80,000	15.38	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		347.00000	306,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		730.00000	781,000	17.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		9.00000	7,000	17.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,721.00000	1,774,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,721.00000	2,774,000	28.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	28.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,329.00000	9,276,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,329.00000	7,276,000	39.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,329.00000	5,276,000	35.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,329.00000	3,276,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		3.00000	3,000	19.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,332.00000	1,279,000	19.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		58.00000	68,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		387.00000	344,000	15.59	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		682.00000	733,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		11.00000	9,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,671.00000	1,724,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,671.00000	2,724,000	27.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	27.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,379.00000	9,326,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,379.00000	7,326,000	39.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,379.00000	5,326,000	35.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,379.00000	3,326,000	29.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	2,000	19.86	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,381.00000	1,328,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		49.00000	58,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		428.00000	384,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		635.00000	685,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		14.00000	11,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,621.00000	1,674,000	22.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,621.00000	2,674,000	27.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	27.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,579.00000	9,526,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,579.00000	7,526,000	39.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,579.00000	5,526,000	36.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.32	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		3,579.00000	3,526,000	30.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		1.00000	1,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,580.00000	1,527,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		26.00000	30,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		605.00000	556,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		455.00000	501,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		34.00000	27,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,421.00000	1,475,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,421.00000	2,474,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,529.00000	9,476,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	39.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,529.00000	7,476,000	39.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,529.00000	5,476,000	36.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,529.00000	3,476,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1.00000	2,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,530.00000	1,478,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		31.00000	36,000	16.40	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		560.00000	512,000	16.40	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		499.00000	546,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		28.00000	22,000	16.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,471.00000	1,524,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,471.00000	2,524,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.28	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,730.00000	1,677,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,629.00000	9,576,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	39.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,629.00000	7,576,000	39.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,629.00000	5,576,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,629.00000	3,576,000	30.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,630.00000	1,577,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		22.00000	26,000	16.81	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		651.00000	602,000	16.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		413.00000	458,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		42.00000	34,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,372.00000	1,425,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,371.00000	2,424,000	26.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	26.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	20.06	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		1,431.00000	1,378,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,979.00000	8,926,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,979.00000	6,926,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,979.00000	4,926,000	34.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,979.00000	2,926,000	27.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		7.00000	8,000	18.23	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		986.00000	934,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		167.00000	197,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		146.00000	123,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,023.00000	1,076,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,021.00000	2,074,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,021.00000	3,074,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,029.00000	8,976,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,029.00000	6,976,000	38.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,029.00000	4,976,000	34.95	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	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		3,029.00000	2,976,000	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		6.00000	7,000	18.43	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,035.00000	983,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		145.00000	168,000	14.36	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		174.00000	144,000	14.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		974.00000	1,026,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	2,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,971.00000	2,024,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,971.00000	3,024,000	29.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	29.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,429.00000	9,376,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	39.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,429.00000	7,376,000	39.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,429.00000	5,376,000	35.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,429.00000	3,376,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		42.00000	50,000	15.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		471.00000	426,000	15.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		589.00000	638,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		18.00000	14,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,571.00000	1,624,000	21.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,571.00000	2,624,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,479.00000	9,426,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	39.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,479.00000	7,426,000	39.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,479.00000	5,426,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,479.00000	3,426,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,481.00000	1,428,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		36.00000	42,000	16.20	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		515.00000	468,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		543.00000	592,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		22.00000	18,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,521.00000	1,574,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,521.00000	2,574,000	27.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	27.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,179.00000	8,126,000	40.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,179.00000	6,126,000	37.54	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	11.05	Call		0.00000	0,000	32.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,179.00000	4,126,000	32.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,179.00000	2,126,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,821.00000	3,874,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,229.00000	2,176,000	23.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.51	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,629.00000	2,576,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,329.00000	2,276,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,679.00000	2,626,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		8.00000	10,000	18.03	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		937.00000	886,000	18.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,029.00000	1,976,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	22.50	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		745.00000	695,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		16.00000	19,000	17.21	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,930.00000	1,877,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	22.10	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		12.00000	14,000	17.62	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		841.00000	790,000	17.62	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,129.00000	2,076,000	23.01	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	23.01	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		698.00000	648,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		19.00000	22,000	17.01	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		59.00000	63,000	18.94	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,094.00000	1,045,000	18.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		56.00000	59,000	19.14	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,141.00000	1,091,000	19.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		63.00000	67,000	18.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,048.00000	999,000	18.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,568.00000	1,517,000	21.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		33.00000	35,000	21.01	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,537.00000	3,484,000	24.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.15	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		493.00000	453,000	16.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		158.00000	171,000	16.04	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,472.00000	1,421,000	20.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		37.00000	39,000	20.59	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		652.00000	609,000	16.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		117.00000	127,000	16.86	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		694.00000	650,000	17.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		109.00000	118,000	17.07	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		736.00000	691,000	17.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		101.00000	109,000	17.28	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		455.00000	417,000	15.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		170.00000	185,000	15.83	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		349.00000	315,000	15.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		214.00000	233,000	15.21	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		571.00000	529,000	16.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		136.00000	147,000	16.45	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		219.00000	232,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		611.00000	571,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		207.00000	220,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		649.00000	609,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		231.00000	246,000	15.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		573.00000	535,000	15.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		540.00000	576,000	14.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		182.00000	165,000	14.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		196.00000	204,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,087.00000	1,042,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		189.00000	196,000	17.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,130.00000	1,084,000	17.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		204.00000	212,000	17.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,045.00000	1,000,000	17.63	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,581.00000	1,610,000	19.53	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,642.00000	1,618,000	19.53	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,566.00000	1,594,000	19.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,677.00000	1,652,000	19.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,597.00000	1,627,000	19.48	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,608.00000	1,585,000	19.48	0.00	0	0
Total \$ / R Option										0.00	0	478,633

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R										72,350,680.80	10,372	840,610
£ / R	On	13/12/2010	Foreign Exchange Future			11.00000	11.00610			10,560,000.00	960	21,793
£ / R	On	14/03/2011	Foreign Exchange Future			11.14060	11.14770			66,843.60	6	22,930
£ / R	On	13/06/2011	Foreign Exchange Future			11.27840	11.28700			0.00	0	1,564
Total £ / R Future										10,626,843.60	966	46,287
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		33.00000	29,000	15.17	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		927.00000	929,000	15.17	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		881.00000	883,000	15.03	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		37.00000	33,000	15.03	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		190.00000	182,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		842.00000	841,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		180.00000	172,000	15.09	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		882.00000	881,000	15.09	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		201.00000	193,000	14.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		803.00000	802,000	14.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		581.00000	580,000	14.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		279.00000	271,000	14.24	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,488.00000	1,489,000	16.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		86.00000	80,000	16.56	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,005.00000	1,005,000	15.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		153.00000	146,000	15.40	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		318.00000	310,000	14.76	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		881.00000	882,000	14.76	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		305.00000	298,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		918.00000	920,000	14.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		331.00000	323,000	14.67	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		844.00000	845,000	14.67	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										10,626,843.60	966	48,227
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08530	0.08450			2,559.00	30	191
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08660	0.08580			0.00	0	1,185
Total ¥ / R Future										2,559.00	30	1,376
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		204.00000	230,000	19.69	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		354.00000	300,000	19.69	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		36.00000	39,000	23.46	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,186.00000	1,109,000	23.46	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		871.00000	945,000	18.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		21.00000	15,000	18.79	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		392.00000	421,000	20.09	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		512.00000	461,000	20.09	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		159.00000	170,000	23.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,279.00000	1,210,000	23.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		962.00000	1,027,000	17.42	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		82.00000	67,000	17.42	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,559.00	30	1,376
€ / R	On	13/12/2010	Foreign Exchange Future			9.66650	9.62860			1,159,980.00	120	10,652
€ / R	On	14/03/2011	Foreign Exchange Future			9.78490	9.74930			0.00	0	12,049
€ / R	On	13/06/2011	Foreign Exchange Future			9.90090	9.86790			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										1,159,980.00	120	28,521
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,571.00000	10,534,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,571.00000	8,534,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,571.00000	6,534,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,571.00000	4,534,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,572.00000	2,535,000	20.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		4.00000	4,000	17.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,575.00000	1,538,000	17.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		44.00000	48,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		615.00000	582,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		481.00000	512,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		52.00000	46,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,430.00000	1,468,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	2,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,422.00000	2,385,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,621.00000	10,584,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,621.00000	8,584,000	33.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,621.00000	6,584,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,621.00000	4,584,000	27.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	0,000	20.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,622.00000	2,584,000	20.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		3.00000	3,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,624.00000	1,587,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		39.00000	42,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		660.00000	626,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		440.00000	471,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		61.00000	55,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,380.00000	1,418,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	2,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,321.00000	11,284,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,321.00000	9,284,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,321.00000	7,284,000	32.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,321.00000	5,284,000	28.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,321.00000	3,284,000	23.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	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	11.95	Put		2,322.00000	2,285,000	19.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		6.00000	7,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,327.00000	1,291,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		85.00000	92,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		406.00000	376,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		700.00000	735,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		21.00000	19,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,221.00000	11,184,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,221.00000	9,184,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,221.00000	7,184,000	31.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,221.00000	5,184,000	28.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,221.00000	3,184,000	23.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,222.00000	2,185,000	19.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		8.00000	9,000	16.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,229.00000	1,193,000	16.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		110.00000	119,000	12.95	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		331.00000	303,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		793.00000	829,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		14.00000	13,000	14.22	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	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,371.00000	10,334,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,371.00000	8,334,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,371.00000	6,334,000	30.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	26.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,371.00000	4,334,000	26.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,372.00000	2,335,000	19.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		6.00000	6,000	16.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,377.00000	1,340,000	16.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		75.00000	81,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		446.00000	415,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		654.00000	689,000	13.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		25.00000	23,000	13.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,630.00000	1,667,000	18.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	18.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,471.00000	10,434,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,471.00000	8,434,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,471.00000	6,434,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.09	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	14.10	Put		4,471.00000	4,434,000	27.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,472.00000	2,435,000	20.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		4.00000	5,000	16.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,475.00000	1,439,000	16.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		57.00000	62,000	13.74	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		528.00000	496,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		566.00000	599,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		37.00000	33,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,530.00000	1,568,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	2,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,771.00000	10,734,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,771.00000	8,734,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,771.00000	6,734,000	31.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,771.00000	4,734,000	27.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,771.00000	2,734,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,773.00000	1,736,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		26.00000	28,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		797.00000	762,000	14.68	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	9.40	Call		327.00000	354,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		98.00000	88,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,231.00000	1,269,000	16.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		2.00000	3,000	16.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,921.00000	10,884,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,921.00000	8,884,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,921.00000	6,884,000	31.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,921.00000	4,884,000	28.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	21.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,921.00000	2,884,000	21.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		2.00000	2,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,923.00000	1,886,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		18.00000	19,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		939.00000	903,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		230.00000	252,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		151.00000	136,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,083.00000	1,121,000	15.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		4.00000	5,000	15.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,221.00000	10,184,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,221.00000	8,184,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,221.00000	6,184,000	30.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	26.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,221.00000	4,184,000	26.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,779.00000	1,817,000	19.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		0.00000	1,000	19.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,271.00000	10,234,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,271.00000	8,234,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,271.00000	6,234,000	30.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,271.00000	4,234,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,272.00000	2,235,000	19.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		7.00000	7,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,278.00000	1,241,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		97.00000	105,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		368.00000	339,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		746.00000	782,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		17.00000	16,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,729.00000	1,767,000	19.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	1,000	19.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,321.00000	10,284,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,321.00000	8,284,000	33.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,321.00000	6,284,000	30.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	26.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,321.00000	4,284,000	26.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,679.00000	1,717,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	1,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		705.00000	670,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		34.00000	36,000	14.37	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		201.00000	222,000	12.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		172.00000	156,000	12.44	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		401.00000	431,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		72.00000	65,000	13.15	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		311.00000	314,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		362.00000	329,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		293.00000	294,000	13.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		394.00000	359,000	13.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		331.00000	338,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		332.00000	303,000	12.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		216.00000	193,000	12.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		465.00000	478,000	12.94	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		801.00000	761,000	14.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		150.00000	146,000	14.73	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		884.00000	844,000	15.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		133.00000	129,000	15.02	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		468.00000	467,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		400.00000	366,000	13.07	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		444.00000	442,000	13.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		426.00000	391,000	13.08	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		493.00000	493,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		375.00000	342,000	13.05	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										1,159,980.00	120	61,455
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.82030	6.75460			347,835.30	51	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.83530	6.76990			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.84600	6.78070			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.84270	6.77740			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.36310	7.31970			0.00	0	0
Total AU\$ / R Future										347,835.30	51	15,345
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		66.00000	72,000	10.04	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		211.00000	152,000	10.04	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		248.00000	187,000	10.24	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		53.00000	57,000	10.24	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		237.00000	260,000	10.75	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		167.00000	125,000	10.75	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		210.00000	230,000	10.69	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	145,000	10.69		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		266.00000	292,000	10.82		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		146.00000	107,000	10.82		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		324.00000	353,000	11.14		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		193.00000	157,000	11.14		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		296.00000	322,000	11.11		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		215.00000	176,000	11.11		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		354.00000	385,000	11.18		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		173.00000	139,000	11.18		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		372.00000	404,000	11.56		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		245.00000	211,000	11.56		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		345.00000	376,000	11.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		268.00000	233,000	11.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		401.00000	434,000	11.57		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		224.00000	191,000	11.57		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Call		856.00000	878,000	12.79		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Put		836.00000	815,000	12.79		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Call		840.00000	857,000	12.80		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Put		870.00000	844,000	12.80		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Call		878.00000	901,000	12.78		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Put		808.00000	788,000	12.78		0.00	0	0
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								347,835.30	51	15,545
CAD/ R On 13/12/2010 Foreign Exchange Future			6.82160	6.79140				0.00	0	706
CAD/ R On 14/03/2011 Foreign Exchange Future			6.89700	6.86770				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	4,000	15.65		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		914.00000	882,000	15.65		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		4.00000	3,000	15.89		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		963.00000	931,000	15.89		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		6.00000	5,000	15.40		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		865.00000	833,000	15.40		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		128.00000	133,000	11.34		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		310.00000	286,000	11.34		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		114.00000	118,000	11.50		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		346.00000	321,000	11.50		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		143.00000	150,000	11.19		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		275.00000	253,000	11.19		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			7.25520	7.18000				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.36000	7.28450				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		243.00000	290,000	14.98		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		113.00000	85,000	14.98		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		212.00000	255,000	14.79		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		132.00000	100,000	14.79		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		276.00000	326,000	15.16		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		96.00000	71,000	15.16		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		295.00000	333,000	14.87	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		261.00000	223,000	14.87	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		272.00000	307,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		288.00000	247,000	14.88	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		321.00000	361,000	14.86	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		237.00000	201,000	14.86	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							84,487,898.70	11,539	454,362
Total Options							0.00	0	513,707
Grand Total:							84,487,898.70	11,539	968,069