



Currency Derivatives Daily MTM Report

Daily summary for: 21/10/2010

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			6.94690	6.97650			104,793,986.50	15,085	291,998
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04190	7.07390			7,746,090.00	1,100	57,020
\$ / R	On	13/06/2011	Foreign Exchange Future			7.13620	7.16750			2,283,584.00	320	15,518
\$ / R	On	19/09/2011	Foreign Exchange Future			7.23860	7.26760			0.00	0	288
Total \$ / R Future										114,823,660.50	16,505	364,824
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,974.00000	9,003,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,974.00000	7,003,000	38.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,974.00000	5,003,000	34.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,974.00000	3,003,000	27.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		7.00000	6,000	18.73	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		981.00000	1,009,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		170.00000	153,000	14.64	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	Put		144.00000	156,000	14.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,028.00000	999,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,027.00000	1,997,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,027.00000	2,997,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,575.00000	1,604,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,024.00000	9,053,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,024.00000	7,053,000	38.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,024.00000	5,053,000	34.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.11	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,024.00000	3,053,000	28.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		148.00000	132,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		172.00000	185,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		979.00000	949,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	2,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,977.00000	1,947,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,977.00000	2,947,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	19.12	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	16.05	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,074.00000	9,103,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,074.00000	7,103,000	38.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,074.00000	5,103,000	34.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,074.00000	3,103,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		5.00000	4,000	19.14	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,079.00000	1,107,000	19.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		128.00000	114,000	15.05	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		202.00000	217,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		929.00000	900,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,927.00000	1,897,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,927.00000	2,897,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,124.00000	9,153,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,124.00000	7,153,000	38.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,124.00000	5,153,000	35.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.61	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	10.10	Put		3,124.00000	3,153,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		5.00000	4,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,129.00000	1,157,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		111.00000	98,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		235.00000	251,000	15.25	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		880.00000	851,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,877.00000	1,847,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,877.00000	2,847,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		6.00000	5,000	18.93	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,030.00000	1,058,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,174.00000	9,203,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,174.00000	7,203,000	38.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,174.00000	5,203,000	35.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,174.00000	3,203,000	28.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		4.00000	3,000	19.55	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,178.00000	1,206,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		95.00000	83,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		269.00000	286,000	15.46	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	6.15	Call		832.00000	802,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	5,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,827.00000	1,797,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,827.00000	2,797,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,224.00000	9,253,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,224.00000	7,253,000	38.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,224.00000	5,253,000	35.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,224.00000	3,253,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		3.00000	3,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,227.00000	1,256,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		82.00000	71,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		306.00000	324,000	15.66	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		783.00000	754,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	7,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,777.00000	1,747,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,777.00000	2,747,000	19.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	19.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.67	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	Put		9,274.00000	9,303,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,274.00000	7,303,000	38.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,274.00000	5,303,000	35.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,274.00000	3,303,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		3.00000	2,000	19.96	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,277.00000	1,305,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		70.00000	61,000	15.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		344.00000	364,000	15.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		735.00000	706,000	16.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		9.00000	9,000	16.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,727.00000	1,697,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,727.00000	2,697,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,474.00000	9,503,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,474.00000	7,503,000	38.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,474.00000	5,503,000	35.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,474.00000	3,503,000	30.37	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	8.45	Call		2.00000	1,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,476.00000	1,504,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		37.00000	31,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		511.00000	534,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		548.00000	520,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		22.00000	23,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,527.00000	1,497,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,527.00000	2,497,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,424.00000	9,453,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,424.00000	7,453,000	38.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,424.00000	5,453,000	35.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,424.00000	3,453,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,426.00000	1,455,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		43.00000	37,000	16.48	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		467.00000	490,000	16.48	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		594.00000	565,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		18.00000	18,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,577.00000	1,547,000	20.61	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	5.40	Put		1.00000	0,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,577.00000	2,547,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.39	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,625.00000	1,654,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,524.00000	9,553,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,524.00000	7,553,000	38.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,524.00000	5,553,000	35.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,524.00000	3,553,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,525.00000	1,554,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		31.00000	27,000	16.89	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		555.00000	580,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		503.00000	476,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		27.00000	29,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,477.00000	1,447,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,477.00000	2,447,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		3.00000	2,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,327.00000	1,355,000	20.16	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	15.85	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,874.00000	8,903,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,874.00000	6,903,000	38.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,874.00000	4,903,000	34.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,874.00000	2,903,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		10.00000	8,000	18.32	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		884.00000	911,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		230.00000	210,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		104.00000	113,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,128.00000	1,098,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,127.00000	2,097,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,127.00000	3,097,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,924.00000	8,953,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,924.00000	6,953,000	38.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,924.00000	4,953,000	34.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.60	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	Put		2,924.00000	2,953,000	27.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		9.00000	7,000	18.53	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		933.00000	960,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		199.00000	180,000	14.80	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		123.00000	133,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,078.00000	1,048,000	18.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	1,000	18.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,077.00000	2,047,000	22.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	22.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,077.00000	3,047,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,324.00000	9,353,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,324.00000	7,353,000	38.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,324.00000	5,353,000	35.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,324.00000	3,353,000	29.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		60.00000	52,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		384.00000	405,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		687.00000	658,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		11.00000	11,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,677.00000	1,647,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	21.12	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	4.30	Call		2,677.00000	2,647,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,374.00000	9,403,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,374.00000	7,403,000	38.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,374.00000	5,403,000	35.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,374.00000	3,403,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,376.00000	1,405,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		51.00000	44,000	16.28	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		425.00000	447,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		640.00000	611,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		14.00000	14,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,627.00000	1,597,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,627.00000	2,597,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,074.00000	8,103,000	39.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,074.00000	6,103,000	36.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.07	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	Put		4,074.00000	4,103,000	33.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,074.00000	2,103,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,927.00000	3,897,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,124.00000	2,153,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.57	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,524.00000	2,553,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,224.00000	2,253,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,574.00000	2,603,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		12.00000	10,000	18.12	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		836.00000	863,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,925.00000	1,953,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	0,000	22.62	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		647.00000	672,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		23.00000	19,000	17.30	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,825.00000	1,854,000	22.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	22.21	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		16.00000	14,000	17.71	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		740.00000	767,000	17.71	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,024.00000	2,053,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	23.07	0.00	0	20,000

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	7.55	Put		601.00000	625,000	17.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		27.00000	22,000	17.09	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		71.00000	65,000	18.99	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		997.00000	1,023,000	18.99	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		66.00000	61,000	19.20	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,042.00000	1,069,000	19.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		76.00000	70,000	18.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		952.00000	978,000	18.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,465.00000	1,493,000	21.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		39.00000	35,000	21.02	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,428.00000	3,460,000	24.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.35	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		417.00000	437,000	16.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		191.00000	179,000	16.15	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,370.00000	1,398,000	20.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		44.00000	40,000	20.61	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		568.00000	590,000	16.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		142.00000	132,000	16.97	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		608.00000	631,000	17.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		132.00000	123,000	17.17	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		648.00000	672,000	17.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		122.00000	114,000	17.37	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		382.00000	401,000	15.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		206.00000	193,000	15.95	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		284.00000	302,000	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		258.00000	244,000	15.34	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		490.00000	512,000	16.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		164.00000	154,000	16.56	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		254.00000	242,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		537.00000	556,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		240.00000	229,000	16.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		573.00000	593,000	16.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		268.00000	256,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		501.00000	520,000	16.04	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		618.00000	594,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		151.00000	158,000	14.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		217.00000	209,000	17.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		999.00000	1,020,000	17.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		209.00000	201,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,041.00000	1,062,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		226.00000	218,000	17.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		958.00000	979,000	17.62	0.00	0	0
Total \$ / R Option										0.00	0	478,633
Total \$ / R										114,823,660.50	16,505	843,457
£ / R	On	13/12/2010	Foreign Exchange Future			10.94890	11.05560			75,350,329.80	6,882	24,419
£ / R	On	14/03/2011	Foreign Exchange Future			11.08920	11.20120			5,566,778.40	502	22,932
£ / R	On	13/06/2011	Foreign Exchange Future			11.22710	11.33960			0.00	0	1,564
Total £ / R Future										80,917,108.20	7,384	48,915
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		35.00000	25,000	15.70	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	11.90	Put		879.00000	976,000	15.70	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		834.00000	930,000	15.56	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		40.00000	29,000	15.56	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		198.00000	170,000	15.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		797.00000	881,000	15.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		187.00000	160,000	15.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		836.00000	921,000	15.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		209.00000	180,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		758.00000	841,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		542.00000	614,000	14.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		293.00000	253,000	14.46	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,436.00000	1,535,000	16.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		87.00000	74,000	16.82	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		957.00000	1,046,000	15.64	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		158.00000	135,000	15.64	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		329.00000	294,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		839.00000	917,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		315.00000	282,000	15.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		875.00000	955,000	15.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		342.00000	307,000	14.83	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		802.00000	880,000	14.83	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										80,917,108.20	7,384	50,855
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08560	0.08620			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08690	0.08750			0.00	0	1,185

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	1,396
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		263.00000	236,000	19.58		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		243.00000	276,000	19.58		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		43.00000	38,000	23.38		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,023.00000	1,078,000	23.38		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,029.00000	971,000	18.62		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		9.00000	11,000	18.62		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		451.00000	426,000	19.79		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		401.00000	436,000	19.79		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		179.00000	169,000	22.92		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,129.00000	1,179,000	22.92		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,099.00000	1,048,000	17.18		0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		49.00000	58,000	17.18		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	1,396
€ / R	On	13/12/2010	Foreign Exchange Future			9.71920	9.73600				17,008,600.00	1,750	11,295
€ / R	On	14/03/2011	Foreign Exchange Future			9.83860	9.85750				0.00	0	11,799
€ / R	On	13/06/2011	Foreign Exchange Future			9.95480	9.97210				0.00	0	5,820
Total € / R Future											17,008,600.00	1,750	28,914
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.24		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,464.00000	10,481,000	33.24		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.24		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,464.00000	8,481,000	33.24		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.43		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,464.00000	6,481,000	31.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,464.00000	4,481,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,465.00000	2,482,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		5.00000	4,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,469.00000	1,485,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		60.00000	53,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		524.00000	534,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		572.00000	555,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		36.00000	36,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,537.00000	1,520,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	1,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	20.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,315.00000	2,332,000	20.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,514.00000	10,531,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,514.00000	8,531,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,514.00000	6,531,000	31.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,514.00000	4,531,000	27.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	0,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,515.00000	2,531,000	21.01	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	11.25	Call		4.00000	3,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,518.00000	1,534,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		52.00000	46,000	14.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		566.00000	577,000	14.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		529.00000	512,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		43.00000	43,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,487.00000	1,470,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	1,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,214.00000	11,231,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,214.00000	9,231,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,214.00000	7,231,000	32.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,214.00000	5,231,000	29.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,214.00000	3,231,000	23.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,215.00000	2,232,000	19.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		8.00000	7,000	16.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,222.00000	1,238,000	16.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		114.00000	103,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		328.00000	334,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		799.00000	783,000	14.11	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	8.95	Put		13.00000	14,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,114.00000	11,131,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,114.00000	9,131,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,114.00000	7,131,000	32.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,114.00000	5,131,000	29.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,114.00000	3,131,000	23.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,115.00000	2,132,000	19.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		11.00000	9,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,125.00000	1,140,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		145.00000	133,000	12.84	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		259.00000	264,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		895.00000	878,000	14.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		9.00000	9,000	14.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,264.00000	10,281,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,264.00000	8,281,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,264.00000	6,281,000	31.19	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	14.00	Call		0.00000	0,000	27.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,264.00000	4,281,000	27.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	20.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,265.00000	2,282,000	20.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		7.00000	6,000	16.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,271.00000	1,287,000	16.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		100.00000	90,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		364.00000	371,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		752.00000	736,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		16.00000	17,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,737.00000	1,720,000	18.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	18.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,364.00000	10,381,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,364.00000	8,381,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,364.00000	6,381,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,364.00000	4,381,000	27.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,365.00000	2,382,000	20.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		6.00000	5,000	16.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,370.00000	1,386,000	16.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		78.00000	69,000	13.65	0.00	0	375

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	Put		442.00000	450,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		661.00000	644,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		25.00000	25,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,637.00000	1,620,000	18.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	1,000	18.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,664.00000	10,681,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,664.00000	8,681,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,664.00000	6,681,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,664.00000	4,681,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,664.00000	2,681,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		3.00000	2,000	17.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,667.00000	1,683,000	17.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		35.00000	30,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		699.00000	711,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		408.00000	391,000	13.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		72.00000	72,000	13.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,338.00000	1,321,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		2.00000	2,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,814.00000	10,831,000	33.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,814.00000	8,831,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,814.00000	6,831,000	31.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,814.00000	4,831,000	28.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,814.00000	2,831,000	22.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		2.00000	2,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,816.00000	1,833,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		24.00000	20,000	15.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		838.00000	851,000	15.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		301.00000	283,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		115.00000	114,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,189.00000	1,172,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		3.00000	3,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,114.00000	10,131,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,114.00000	8,131,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,114.00000	6,131,000	31.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,114.00000	4,131,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,887.00000	1,870,000	19.67	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	7.85	Put		1.00000	1,000	19.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,164.00000	10,181,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,164.00000	8,181,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,164.00000	6,181,000	31.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,164.00000	4,181,000	27.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,165.00000	2,182,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		10.00000	8,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,174.00000	1,189,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		129.00000	117,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		293.00000	298,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		847.00000	830,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		11.00000	11,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,837.00000	1,820,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,214.00000	10,231,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,214.00000	8,231,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,214.00000	6,231,000	31.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,214.00000	4,231,000	27.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,787.00000	1,770,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		610.00000	621,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		46.00000	40,000	14.30	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		269.00000	251,000	12.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		133.00000	132,000	12.59	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		488.00000	470,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		52.00000	51,000	13.29	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		353.00000	342,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		296.00000	303,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		328.00000	318,000	13.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		321.00000	329,000	13.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		379.00000	368,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		272.00000	279,000	13.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		170.00000	175,000	13.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		527.00000	514,000	13.06	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		707.00000	719,000	14.74	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		164.00000	158,000	14.74	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		788.00000	801,000	15.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		145.00000	140,000	15.03	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		482.00000	492,000	13.85	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		239.00000	231,000	13.85	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		509.00000	499,000	13.20	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	9.80	Put		337.00000	344,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		483.00000	473,000	13.22	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		361.00000	368,000	13.22	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		536.00000	526,000	13.19	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		314.00000	321,000	13.19	0.00	0	0
Total € / R Option										0.00	0	33,034
Total € / R										17,008,600.00	1,750	61,948
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.81120	6.83260			0.00	0	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.82590	6.84970			0.00	0	544
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.83600	6.85940			136,720.00	20	20
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.84540	6.86680			0.00	0	149
Total AU\$ / R Future										136,720.00	20	15,278
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		74.00000	67,000	10.16	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		141.00000	156,000	10.16	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		175.00000	192,000	10.37	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		58.00000	53,000	10.37	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		270.00000	252,000	10.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		120.00000	126,000	10.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		239.00000	223,000	10.71	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		139.00000	147,000	10.71	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		302.00000	284,000	10.83	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		102.00000	108,000	10.83	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		362.00000	345,000	11.17	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		153.00000	159,000	11.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		331.00000	315,000	11.14	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		172.00000	179,000	11.14	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		394.00000	377,000	11.20	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		135.00000	141,000	11.20	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		420.00000	405,000	11.57	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		203.00000	210,000	11.57	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		391.00000	377,000	11.56	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		224.00000	232,000	11.56	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		450.00000	435,000	11.57	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		183.00000	190,000	11.57	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										136,720.00	20	15,478
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.80040	6.80330			0.00	0	706
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.87720	6.88200			0.00	0	0
Total CAD/ R Future										0.00	0	706
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		3.00000	3,000	15.68	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		900.00000	903,000	15.68	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		2.00000	2,000	15.95	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		949.00000	952,000	15.95	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		3.00000	4,000	15.41	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		850.00000	854,000	15.41	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		129.00000	127,000	11.55	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		297.00000	300,000	11.55	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		115.00000	113,000	11.71	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		333.00000	336,000	11.71		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		145.00000	143,000	11.39		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		263.00000	266,000	11.39		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			7.20540	7.27540				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.30900	7.38280				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		305.00000	253,000	15.13		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		80.00000	98,000	15.13		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		269.00000	221,000	14.95		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		94.00000	116,000	14.95		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		342.00000	288,000	15.32		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		67.00000	83,000	15.32		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		347.00000	304,000	15.00		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		214.00000	245,000	15.00		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		321.00000	279,000	15.02		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		238.00000	270,000	15.02		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		375.00000	330,000	14.98		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		192.00000	221,000	14.98		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	150

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							212,886,088.70	25,659	460,183
Total Options							0.00	0	513,807
Grand Total:							212,886,088.70	25,659	973,990