



# Currency Derivatives Daily MTM Report

Daily summary for: 27/10/2010

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			7.12040	6.98120			73,931,113.20	10,383	288,269
\$ / R	On	14/03/2011	Foreign Exchange Future			7.21700	7.07720			52,915,044.00	7,332	59,112
\$ / R	On	13/06/2011	Foreign Exchange Future			7.31280	7.17180			36,564.00	5	15,118
\$ / R	On	19/09/2011	Foreign Exchange Future			7.41630	7.27490			0.00	0	288
<b>Total \$ / R Future</b>										<b>126,882,721.20</b>	<b>17,720</b>	<b>362,787</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,969.00000	8,830,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,969.00000	6,830,000	38.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,969.00000	4,830,000	35.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,969.00000	2,830,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		5.00000	9,000	18.22	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		974.00000	839,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		164.00000	253,000	15.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		133.00000	83,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,032.00000	1,171,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,031.00000	2,170,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,031.00000	3,170,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,570.00000	1,431,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,019.00000	8,880,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,019.00000	6,880,000	38.89	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		5,019.00000	4,880,000	35.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	27.77	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,019.00000	2,880,000	27.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		137.00000	219,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		156.00000	99,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		983.00000	1,121,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	1,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,981.00000	2,120,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,981.00000	3,120,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.07	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	16.05	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,069.00000	8,930,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,069.00000	6,930,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,069.00000	4,930,000	35.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,069.00000	2,930,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	7,000	18.64	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,073.00000	937,000	18.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		118.00000	188,000	14.78	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		187.00000	118,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		933.00000	1,071,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	1,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,931.00000	2,070,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,931.00000	3,070,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,119.00000	8,980,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,119.00000	6,980,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,119.00000	4,980,000	35.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.29	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		3,119.00000	2,980,000	28.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		3.00000	6,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,122.00000	986,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		100.00000	159,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		219.00000	139,000	14.59	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		884.00000	1,022,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	2,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,881.00000	2,020,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,881.00000	3,020,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		5.00000	8,000	18.43	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,024.00000	888,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,169.00000	9,030,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	39.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,169.00000	7,030,000	39.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,169.00000	5,030,000	35.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,169.00000	3,030,000	28.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	5,000	19.07	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,172.00000	1,035,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		85.00000	137,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		254.00000	167,000	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		835.00000	972,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	2,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,831.00000	1,970,000	22.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,831.00000	2,970,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,219.00000	9,080,000	40.84	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		7,219.00000	7,080,000	39.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,219.00000	5,080,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,219.00000	3,080,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2.00000	4,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,221.00000	1,084,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		72.00000	117,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		291.00000	197,000	15.02	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		786.00000	923,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	3,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,781.00000	1,920,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,781.00000	2,920,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.84	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		9,269.00000	9,130,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,269.00000	7,130,000	39.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,269.00000	5,130,000	35.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,269.00000	3,130,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	3,000	19.50	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,271.00000	1,133,000	19.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		61.00000	100,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		330.00000	230,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		737.00000	874,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	4,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,731.00000	1,870,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,731.00000	2,870,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,469.00000	9,330,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	39.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,469.00000	7,330,000	39.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,469.00000	5,330,000	36.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,469.00000	3,330,000	30.10	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		1.00000	2,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,470.00000	1,332,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		30.00000	52,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		499.00000	382,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		548.00000	680,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		17.00000	10,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,531.00000	1,670,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,531.00000	2,670,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,419.00000	9,280,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	39.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,419.00000	7,280,000	39.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,419.00000	5,280,000	35.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,419.00000	3,280,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1.00000	2,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,420.00000	1,282,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		36.00000	61,000	15.87	366,000.00	6,000	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		455.00000	341,000	15.87	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		595.00000	728,000	17.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		14.00000	8,000	17.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,581.00000	1,720,000	21.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,581.00000	2,720,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	20.99	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,620.00000	1,481,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,519.00000	9,380,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	39.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,519.00000	7,380,000	39.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,519.00000	5,380,000	36.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,519.00000	3,380,000	30.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	2,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,520.00000	1,382,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		25.00000	44,000	16.30	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		544.00000	424,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		503.00000	632,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		22.00000	12,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,481.00000	1,620,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,481.00000	2,620,000	20.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	20.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	3,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,321.00000	1,183,000	19.71	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,869.00000	8,730,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,869.00000	6,730,000	38.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,869.00000	4,730,000	34.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,869.00000	2,730,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		7.00000	13,000	17.79	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		876.00000	743,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		225.00000	326,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		94.00000	56,000	15.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,132.00000	1,271,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,131.00000	2,270,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,131.00000	3,270,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,919.00000	8,780,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,919.00000	6,780,000	38.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,919.00000	4,780,000	35.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,919.00000	2,780,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		6.00000	11,000	18.00	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		925.00000	791,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		193.00000	289,000	15.34	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		112.00000	69,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,082.00000	1,221,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,081.00000	2,220,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,081.00000	3,220,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,319.00000	9,180,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	39.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,319.00000	7,180,000	39.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,319.00000	5,180,000	35.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,319.00000	3,180,000	29.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		51.00000	85,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		370.00000	265,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		689.00000	825,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	5,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,681.00000	1,820,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.16	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	4.30	Call		2,681.00000	2,820,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,369.00000	9,230,000	40.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	39.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,369.00000	7,230,000	39.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,369.00000	5,230,000	35.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,369.00000	3,230,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		1.00000	2,000	19.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,370.00000	1,232,000	19.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		43.00000	73,000	15.66	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		412.00000	303,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		642.00000	776,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		11.00000	6,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,631.00000	1,770,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,631.00000	2,770,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	40.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,069.00000	7,930,000	40.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,069.00000	5,930,000	37.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,069.00000	3,930,000	33.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,069.00000	1,930,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,931.00000	4,070,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,119.00000	1,980,000	23.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.13	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,519.00000	2,380,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,219.00000	2,080,000	23.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,569.00000	2,430,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		9.00000	16,000	17.58	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		828.00000	696,000	17.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,919.00000	1,780,000	22.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	22.27	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		637.00000	511,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		18.00000	31,000	16.72	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,819.00000	1,681,000	21.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		0.00000	1,000	21.85	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		13.00000	22,000	17.15	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		732.00000	602,000	17.15	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,019.00000	1,880,000	22.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	22.70	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		590.00000	467,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		21.00000	37,000	16.51	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		65.00000	83,000	18.27	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		988.00000	866,000	18.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		60.00000	78,000	18.48	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,033.00000	911,000	18.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		69.00000	89,000	18.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		942.00000	822,000	18.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,458.00000	1,327,000	20.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		35.00000	44,000	20.36	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,425.00000	3,285,000	24.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.21	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		405.00000	317,000	15.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		182.00000	234,000	15.34	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,362.00000	1,232,000	19.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		39.00000	49,000	19.94	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		556.00000	455,000	16.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		133.00000	172,000	16.18	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		597.00000	492,000	16.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		124.00000	159,000	16.39	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		638.00000	531,000	16.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		115.00000	148,000	16.60	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		370.00000	285,000	15.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		197.00000	252,000	15.13	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		273.00000	208,000	14.97	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		250.00000	325,000	14.97	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		479.00000	383,000	15.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		156.00000	200,000	15.76	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		248.00000	299,000	15.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		526.00000	436,000	15.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		234.00000	282,000	15.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		562.00000	469,000	15.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		262.00000	316,000	15.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		490.00000	403,000	15.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		616.00000	723,000	14.93	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		144.00000	110,000	14.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		214.00000	249,000	17.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		989.00000	883,000	17.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		206.00000	239,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,031.00000	923,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		223.00000	259,000	17.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		948.00000	843,000	17.11	0.00	0	0
<b>Total \$ / R Option</b>										<b>366,000.00</b>	<b>6,000</b>	<b>484,633</b>
<b>Total \$ / R</b>										<b>127,248,721.20</b>	<b>23,720</b>	<b>847,420</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.23160	11.06650			12,253,675.60	1,091	23,617
£ / R	On	14/03/2011	Foreign Exchange Future			11.37880	11.20750			6,258,340.00	550	22,746
£ / R	On	13/06/2011	Foreign Exchange Future			11.51680	11.34320			0.00	0	1,564
<b>Total £ / R Future</b>										<b>18,512,015.60</b>	<b>1,641</b>	<b>47,927</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		36.00000	52,000	15.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		870.00000	720,000	15.76	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		824.00000	677,000	15.62	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		40.00000	59,000	15.62	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		206.00000	251,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		799.00000	672,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		195.00000	238,000	15.23	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		838.00000	709,000	15.23	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		217.00000	265,000	15.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		760.00000	636,000	15.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		545.00000	438,000	14.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		302.00000	367,000	14.34	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,436.00000	1,284,000	16.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		93.00000	113,000	16.78	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		959.00000	823,000	15.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		166.00000	202,000	15.56	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		342.00000	399,000	14.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		849.00000	732,000	14.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		329.00000	384,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		886.00000	767,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		356.00000	415,000	14.81	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		813.00000	698,000	14.81	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,940</b>
<b>Total £ / R</b>										<b>18,512,015.60</b>	<b>1,641</b>	<b>49,867</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08720	0.08590			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08850	0.08720			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>211</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		238.00000	301,000	19.07	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		248.00000	181,000	19.07	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		34.00000	44,000	22.72	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,044.00000	924,000	22.72	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		998.00000	1,125,000	19.11	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		8.00000	5,000	19.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		433.00000	495,000	19.31	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		413.00000	345,000	19.31	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		164.00000	189,000	22.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,144.00000	1,039,000	22.17	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,074.00000	1,190,000	17.35	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		54.00000	40,000	17.35	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>211</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.80970	9.67830			1,461,645.30	149	11,305
€ / R	On	14/03/2011	Foreign Exchange Future			9.92790	9.79720			476,539.20	48	11,812
€ / R	On	13/06/2011	Foreign Exchange Future			10.04260	9.91290			0.00	0	5,820
<b>Total € / R Future</b>										<b>1,938,184.50</b>	<b>197</b>	<b>28,937</b>
€ / 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		10,522.00000	10,390,000	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		8,522.00000	8,390,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.93	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		6,522.00000	6,390,000	30.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,522.00000	4,390,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,522.00000	2,390,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		3.00000	4,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,525.00000	1,394,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		41.00000	60,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		563.00000	450,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		515.00000	632,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		37.00000	22,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,479.00000	1,610,000	18.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	0,000	18.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	1,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,372.00000	2,241,000	20.17	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		10,572.00000	10,440,000	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		8,572.00000	8,440,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,572.00000	6,440,000	31.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,572.00000	4,440,000	28.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	20.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,572.00000	2,440,000	20.98	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		2.00000	3,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,574.00000	1,443,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		36.00000	52,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		608.00000	492,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		472.00000	587,000	13.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		44.00000	27,000	13.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,429.00000	1,560,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	0,000	17.76	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		11,272.00000	11,140,000	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		9,272.00000	9,140,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,272.00000	7,140,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,272.00000	5,140,000	29.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,272.00000	3,140,000	23.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,273.00000	2,141,000	19.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		5.00000	7,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,277.00000	1,147,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		84.00000	121,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		356.00000	261,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		742.00000	868,000	14.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		14.00000	8,000	14.61	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		11,172.00000	11,040,000	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		9,172.00000	9,040,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,172.00000	7,040,000	31.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,172.00000	5,040,000	28.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,172.00000	3,040,000	23.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,173.00000	2,041,000	19.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		6.00000	9,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,178.00000	1,049,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		111.00000	157,000	12.56	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		283.00000	197,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		837.00000	965,000	14.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		9.00000	5,000	14.87	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		10,322.00000	10,190,000	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		8,322.00000	8,190,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,322.00000	6,190,000	30.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	27.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,322.00000	4,190,000	27.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	1,000	19.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,322.00000	2,191,000	19.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		4.00000	6,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,326.00000	1,196,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		73.00000	105,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		395.00000	295,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		695.00000	820,000	14.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		17.00000	10,000	14.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,679.00000	1,810,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	0,000	19.01	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		10,422.00000	10,290,000	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		8,422.00000	8,290,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,422.00000	6,290,000	30.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,422.00000	4,290,000	27.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,422.00000	2,290,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		3.00000	5,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,425.00000	1,295,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		55.00000	80,000	13.41	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		477.00000	370,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		603.00000	725,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		25.00000	15,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,579.00000	1,710,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	0,000	18.51	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		10,722.00000	10,590,000	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		8,722.00000	8,590,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,722.00000	6,590,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,722.00000	4,590,000	28.23	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		2,722.00000	2,590,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	17.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,724.00000	1,592,000	17.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		23.00000	34,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		745.00000	624,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		352.00000	458,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		74.00000	48,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,280.00000	1,411,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		2.00000	1,000	17.01	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		10,872.00000	10,740,000	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		8,872.00000	8,740,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,872.00000	6,740,000	31.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,872.00000	4,740,000	28.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,872.00000	2,740,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	1,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,873.00000	1,741,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		15.00000	22,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		887.00000	762,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		247.00000	340,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		119.00000	80,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,131.00000	1,261,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		3.00000	1,000	16.25	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		10,172.00000	10,040,000	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		8,172.00000	8,040,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,172.00000	6,040,000	30.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,172.00000	4,040,000	27.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,829.00000	1,960,000	19.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	0,000	19.76	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		10,222.00000	10,090,000	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		8,222.00000	8,090,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,222.00000	6,090,000	30.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,222.00000	4,090,000	27.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,223.00000	2,091,000	19.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		6.00000	8,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,228.00000	1,098,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		97.00000	138,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		319.00000	228,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		789.00000	916,000	14.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		11.00000	6,000	14.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,779.00000	1,910,000	19.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	0,000	19.51	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		10,272.00000	10,140,000	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		8,272.00000	8,140,000	33.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,272.00000	6,140,000	30.57	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	27.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,272.00000	4,140,000	27.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,729.00000	1,860,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	0,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		653.00000	535,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		31.00000	45,000	14.08	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		216.00000	303,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		138.00000	93,000	12.92	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		431.00000	543,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		53.00000	33,000	13.70	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		315.00000	383,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		318.00000	255,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		295.00000	356,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		348.00000	278,000	13.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		339.00000	411,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		292.00000	233,000	13.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		183.00000	141,000	12.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		480.00000	569,000	12.97	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		747.00000	645,000	14.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		144.00000	173,000	14.50	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		830.00000	725,000	14.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		127.00000	153,000	14.80	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		516.00000	427,000	13.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		213.00000	255,000	13.61	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		474.00000	546,000	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		361.00000	303,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		449.00000	519,000	13.22	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		386.00000	326,000	13.22	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		500.00000	574,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		337.00000	281,000	13.17	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>33,034</b>
<b>Total € / R</b>										<b>1,938,184.50</b>	<b>197</b>	<b>61,971</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.81900	6.84690			0.00	0	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.87500	6.86110			1,375,000.00	200	809
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.88550	6.87020			0.00	0	20
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.89410	6.87690			0.00	0	149
<b>Total AU\$ / R Future</b>										<b>1,375,000.00</b>	<b>200</b>	<b>15,543</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		82.00000	74,000	11.16	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		135.00000	155,000	11.16	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		169.00000	191,000	11.53	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		66.00000	60,000	11.53	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		280.00000	295,000	11.71	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		119.00000	120,000	11.71	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		249.00000	260,000	11.41	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		138.00000	135,000	11.41	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		312.00000	331,000	12.00	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		101.00000	106,000	12.00	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		370.00000	394,000	12.11	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		150.00000	159,000	12.11	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		339.00000	359,000	11.90	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		169.00000	174,000	11.90	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		403.00000	430,000	12.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		133.00000	145,000	12.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		425.00000	444,000	12.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		198.00000	200,000	12.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		395.00000	411,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		218.00000	217,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		456.00000	479,000	12.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		179.00000	185,000	12.16	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total AU\$ / R</b>										<b>1,375,000.00</b>	<b>200</b>	<b>15,743</b>
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.88320	6.82630			0.00	0	706
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.96850	6.90300			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>706</b>
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		2.00000	2,000	14.86	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		876.00000	819,000	14.86	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		2.00000	2,000	15.16	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		926.00000	869,000	15.16	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		3.00000	3,000	14.55	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		827.00000	770,000	14.55	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		129.00000	154,000	11.20	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		276.00000	236,000	11.20	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		115.00000	137,000	11.36	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		312.00000	269,000	11.36		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		146.00000	174,000	11.04		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		243.00000	206,000	11.04		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>706</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.19170	7.09310				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.29400	7.19480				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>150</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		170.00000	230,000	14.61		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		127.00000	88,000	14.61		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		143.00000	198,000	14.40		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		150.00000	106,000	14.40		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		201.00000	265,000	14.81		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		108.00000	73,000	14.81		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		243.00000	286,000	14.77		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		298.00000	242,000	14.77		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		224.00000	262,000	14.78		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		329.00000	268,000	14.78		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		263.00000	312,000	14.76		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		268.00000	218,000	14.76		0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>150</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>148,707,921.30</b>	<b>19,758</b>	<b>456,261</b>
<b>Total Options</b>							<b>366,000.00</b>	<b>6,000</b>	<b>519,807</b>
<b>Grand Total:</b>							<b>149,073,921.30</b>	<b>25,758</b>	<b>976,068</b>