



# Currency Derivatives Daily MTM Report

Daily summary for: 19/10/2010

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			7.03170	6.92430			43,350,430.50	6,165	291,358
\$ / R	On	14/03/2011	Foreign Exchange Future			7.12710	7.01800			10,191,753.00	1,430	56,126
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22100	7.11070			72,210.00	10	15,218
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32400	7.21210			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.29990	9.19230			0.00	0	0
<b>Total \$ / R Future</b>										<b>53,614,393.50</b>	<b>7,605</b>	<b>362,990</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,026.00000	8,918,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,026.00000	6,918,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,026.00000	4,918,000	34.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,026.00000	2,918,000	27.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		6.00000	9,000	18.42	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,032.00000	927,000	18.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		145.00000	208,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		171.00000	126,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		977.00000	1,083,000	18.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	1,000	18.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,974.00000	2,082,000	23.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,974.00000	3,082,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	2,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,627.00000	1,520,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,076.00000	8,968,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,076.00000	6,968,000	38.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,076.00000	4,968,000	34.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	27.56	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,076.00000	2,968,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		126.00000	179,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		202.00000	147,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		927.00000	1,034,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	2,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,924.00000	2,032,000	23.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,924.00000	3,032,000	19.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,126.00000	9,018,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,126.00000	7,018,000	38.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,126.00000	5,018,000	34.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	27.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,126.00000	3,018,000	27.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	7,000	18.81	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,130.00000	1,025,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		108.00000	153,000	14.85	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		234.00000	171,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		878.00000	984,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		4.00000	2,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,874.00000	1,982,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,874.00000	2,982,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,176.00000	9,068,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,176.00000	7,068,000	38.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,176.00000	5,068,000	35.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,176.00000	3,068,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		4.00000	6,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,180.00000	1,074,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		93.00000	133,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		269.00000	201,000	15.05	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		830.00000	935,000	17.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	3,000	17.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,824.00000	1,932,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,824.00000	2,932,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		5.00000	8,000	18.61	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,081.00000	976,000	18.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,226.00000	9,118,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,226.00000	7,118,000	38.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,226.00000	5,118,000	35.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,226.00000	3,118,000	28.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	5,000	19.21	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,229.00000	1,123,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		80.00000	115,000	15.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		306.00000	233,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		781.00000	886,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		7.00000	4,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,774.00000	1,882,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,774.00000	2,882,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,276.00000	9,168,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,276.00000	7,168,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,276.00000	5,168,000	35.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,276.00000	3,168,000	28.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		3.00000	4,000	19.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,279.00000	1,172,000	19.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		68.00000	99,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		344.00000	267,000	15.44	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		733.00000	837,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		9.00000	5,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,724.00000	1,832,000	22.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,724.00000	2,832,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,326.00000	9,218,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,326.00000	7,218,000	38.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,326.00000	5,218,000	35.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,326.00000	3,218,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	4,000	19.61	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,328.00000	1,222,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		58.00000	85,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		384.00000	303,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		685.00000	788,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		11.00000	6,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,674.00000	1,782,000	22.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,674.00000	2,782,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,526.00000	9,418,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	39.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,526.00000	7,418,000	39.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,526.00000	5,418,000	35.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	29.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,526.00000	3,418,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		1.00000	2,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,527.00000	1,420,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		30.00000	46,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		556.00000	464,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		501.00000	600,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		27.00000	18,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,475.00000	1,582,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,474.00000	2,582,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,476.00000	9,368,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	39.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,476.00000	7,368,000	39.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,476.00000	5,368,000	35.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,476.00000	3,368,000	29.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,478.00000	1,370,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		36.00000	54,000	16.24	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		512.00000	422,000	16.24	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		546.00000	646,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		22.00000	14,000	16.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,524.00000	1,632,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,524.00000	2,632,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.10	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		1,677.00000	1,569,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,576.00000	9,468,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	39.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,576.00000	7,468,000	39.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,576.00000	5,468,000	35.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,576.00000	3,468,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	2,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,577.00000	1,470,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		26.00000	39,000	16.63	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		602.00000	507,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		458.00000	554,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		34.00000	22,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,425.00000	1,532,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,424.00000	2,532,000	21.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	3,000	19.80	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	8.30	Put		1,378.00000	1,271,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,926.00000	8,818,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,926.00000	6,818,000	38.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,926.00000	4,818,000	34.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	26.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,926.00000	2,818,000	26.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		8.00000	13,000	18.02	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		934.00000	831,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		197.00000	272,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		123.00000	90,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,076.00000	1,183,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,074.00000	2,182,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,074.00000	3,182,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,976.00000	8,868,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,976.00000	6,868,000	38.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,976.00000	4,868,000	34.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,976.00000	2,868,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		7.00000	11,000	18.22	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		983.00000	879,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		168.00000	239,000	15.28	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		144.00000	107,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,026.00000	1,133,000	18.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	1,000	18.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,024.00000	2,132,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,024.00000	3,132,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,376.00000	9,268,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,376.00000	7,268,000	38.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,376.00000	5,268,000	35.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,376.00000	3,268,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		50.00000	73,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		426.00000	341,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		638.00000	740,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		14.00000	8,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,624.00000	1,732,000	22.15	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	5.30	Put		0.00000	0,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,624.00000	2,732,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,426.00000	9,318,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,426.00000	7,318,000	38.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,426.00000	5,318,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,426.00000	3,318,000	29.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	3,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,428.00000	1,321,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		42.00000	63,000	16.04	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		468.00000	381,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		592.00000	693,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		18.00000	11,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,574.00000	1,682,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,574.00000	2,682,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,126.00000	8,018,000	39.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,126.00000	6,018,000	37.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	32.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,126.00000	4,018,000	32.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,126.00000	2,018,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,874.00000	3,982,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,176.00000	2,068,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.03	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,576.00000	2,468,000	25.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,276.00000	2,168,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,626.00000	2,518,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		10.00000	15,000	17.82	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		886.00000	783,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,976.00000	1,869,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	1,000	22.18	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		695.00000	596,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		19.00000	28,000	17.03	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,877.00000	1,769,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	21.79	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		14.00000	21,000	17.43	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		790.00000	689,000	17.43	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,076.00000	1,969,000	22.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	1,000	22.58	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		648.00000	551,000	16.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		22.00000	33,000	16.83	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		63.00000	78,000	18.73	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,045.00000	951,000	18.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		59.00000	73,000	18.93	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,091.00000	996,000	18.93	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		67.00000	83,000	18.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		999.00000	906,000	18.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,517.00000	1,416,000	20.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		35.00000	43,000	20.78	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,484.00000	3,375,000	24.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.19	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		453.00000	383,000	15.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		171.00000	210,000	15.86	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,421.00000	1,321,000	20.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		39.00000	48,000	20.37	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		609.00000	529,000	16.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		127.00000	156,000	16.68	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		650.00000	568,000	16.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		118.00000	145,000	16.88	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		691.00000	608,000	17.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		109.00000	135,000	17.09	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		417.00000	350,000	15.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		185.00000	227,000	15.65	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		315.00000	257,000	15.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		233.00000	284,000	15.04	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		529.00000	454,000	16.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		147.00000	181,000	16.27	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		232.00000	272,000	15.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		571.00000	501,000	15.92	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		220.00000	257,000	16.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		609.00000	536,000	16.10	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		246.00000	287,000	15.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		535.00000	466,000	15.75	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		576.00000	658,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		165.00000	137,000	14.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		204.00000	231,000	17.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,042.00000	957,000	17.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		196.00000	222,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,084.00000	998,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		212.00000	241,000	17.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,000.00000	917,000	17.40	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,610.00000	1,673,000	19.52	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,618.00000	1,573,000	19.52	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,594.00000	1,656,000	19.57	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,652.00000	1,606,000	19.57	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,627.00000	1,690,000	19.48	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,585.00000	1,540,000	19.48	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>478,633</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>										<b>53,614,393.50</b>	<b>7,605</b>	<b>841,623</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.05080	11.00000			287,320.80	26	21,778
£ / R	On	14/03/2011	Foreign Exchange Future			11.19210	11.14060			5,596,050.00	500	22,930
£ / R	On	13/06/2011	Foreign Exchange Future			11.32990	11.27840			0.00	0	1,564
<b>Total £ / R Future</b>										<b>5,883,370.80</b>	<b>526</b>	<b>46,272</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		29.00000	34,000	15.17	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		929.00000	883,000	15.17	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		883.00000	837,000	15.03	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		33.00000	38,000	15.03	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		182.00000	195,000	14.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		841.00000	803,000	14.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		172.00000	184,000	15.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		881.00000	842,000	15.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		193.00000	206,000	14.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		802.00000	764,000	14.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		580.00000	547,000	14.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		271.00000	289,000	14.19	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,489.00000	1,443,000	16.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		80.00000	85,000	16.51	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,005.00000	964,000	15.35	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		146.00000	156,000	15.35	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		310.00000	326,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		882.00000	846,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		298.00000	313,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		920.00000	883,000	14.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		323.00000	340,000	14.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		845.00000	810,000	14.61	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>5,883,370.80</b>	<b>526</b>	<b>48,212</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08600	0.08530			860.00	10	201
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08730	0.08660			0.00	0	1,185
<b>Total ¥ / R Future</b>										<b>860.00</b>	<b>10</b>	<b>1,386</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		230.00000	255,000	19.13	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		300.00000	255,000	19.13	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		39.00000	42,000	22.93	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,109.00000	1,042,000	22.93	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		945.00000	1,009,000	18.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		15.00000	9,000	18.28	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		421.00000	444,000	19.51	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		461.00000	414,000	19.51	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		170.00000	177,000	22.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,210.00000	1,147,000	22.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,027.00000	1,082,000	16.94	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		67.00000	52,000	16.94	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>860.00</b>	<b>10</b>	<b>1,386</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.69720	9.66650			1,367,305.20	141	10,672
€ / R	On	14/03/2011	Foreign Exchange Future			9.81570	9.78490			2,453,925.00	250	11,799
€ / R	On	13/06/2011	Foreign Exchange Future			9.92970	9.90090			0.00	0	5,820



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>3,821,230.20</b>	<b>391</b>	<b>28,291</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,534.00000	10,503,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,534.00000	8,503,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,534.00000	6,503,000	31.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,534.00000	4,503,000	27.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,535.00000	2,504,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		4.00000	4,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,538.00000	1,507,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		48.00000	52,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		582.00000	555,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		512.00000	538,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		46.00000	41,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,468.00000	1,499,000	17.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	2,000	17.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	20.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,385.00000	2,354,000	20.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,584.00000	10,553,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,584.00000	8,553,000	33.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,584.00000	6,553,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,584.00000	4,553,000	27.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	1,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,584.00000	2,554,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		3.00000	4,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,587.00000	1,557,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		42.00000	46,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		626.00000	599,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		471.00000	496,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		55.00000	49,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,418.00000	1,449,000	17.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		2.00000	2,000	17.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,284.00000	11,253,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,284.00000	9,253,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,284.00000	7,253,000	32.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,284.00000	5,253,000	29.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,284.00000	3,253,000	23.63	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,285.00000	2,254,000	19.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		7.00000	7,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,291.00000	1,260,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		92.00000	101,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		376.00000	354,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		735.00000	763,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		19.00000	16,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,184.00000	11,153,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,184.00000	9,153,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,184.00000	7,153,000	32.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,184.00000	5,153,000	28.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,184.00000	3,153,000	23.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,185.00000	2,154,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		9.00000	9,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,193.00000	1,162,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		119.00000	130,000	12.99	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		303.00000	283,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		829.00000	857,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		13.00000	10,000	14.15	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	20.00	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,334.00000	10,303,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,334.00000	8,303,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,334.00000	6,303,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	27.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,334.00000	4,303,000	27.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	20.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,335.00000	2,304,000	20.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		6.00000	6,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,340.00000	1,309,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		81.00000	89,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		415.00000	392,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		689.00000	716,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		23.00000	19,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,667.00000	1,698,000	18.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	18.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,434.00000	10,403,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,434.00000	8,403,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,434.00000	6,403,000	31.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,434.00000	4,403,000	27.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,435.00000	2,404,000	20.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		5.00000	5,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,439.00000	1,408,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		62.00000	68,000	13.79	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		496.00000	471,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		599.00000	625,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		33.00000	28,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,568.00000	1,598,000	18.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	1,000	18.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,734.00000	10,703,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,734.00000	8,703,000	33.36	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		6,734.00000	6,703,000	31.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,734.00000	4,703,000	27.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,734.00000	2,703,000	21.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	17.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,736.00000	1,705,000	17.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		28.00000	31,000	14.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		762.00000	734,000	14.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		354.00000	377,000	13.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		88.00000	80,000	13.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,269.00000	1,299,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		3.00000	2,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,884.00000	10,853,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,884.00000	8,853,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,884.00000	6,853,000	31.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,884.00000	4,853,000	28.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,884.00000	2,853,000	22.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		2.00000	2,000	18.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,886.00000	1,855,000	18.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		19.00000	21,000	15.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		903.00000	874,000	15.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		252.00000	273,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		136.00000	126,000	12.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,121.00000	1,151,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	4,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,184.00000	10,153,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,184.00000	8,153,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,184.00000	6,153,000	30.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	26.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,184.00000	4,153,000	26.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,817.00000	1,848,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,234.00000	10,203,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,234.00000	8,203,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,234.00000	6,203,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	26.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,234.00000	4,203,000	26.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,235.00000	2,204,000	19.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		7.00000	8,000	16.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,241.00000	1,211,000	16.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		105.00000	114,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		339.00000	317,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		782.00000	810,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		16.00000	13,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,767.00000	1,798,000	19.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	19.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,284.00000	10,253,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,284.00000	8,253,000	33.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,284.00000	6,253,000	31.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,284.00000	4,253,000	27.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,717.00000	1,748,000	19.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	19.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		670.00000	643,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		36.00000	40,000	14.42	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		222.00000	242,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		156.00000	145,000	12.70	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		431.00000	455,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		65.00000	58,000	13.28	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		314.00000	327,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		329.00000	311,000	12.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		294.00000	307,000	13.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		359.00000	341,000	13.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		338.00000	352,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		303.00000	286,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		193.00000	180,000	12.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		478.00000	496,000	12.87	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		761.00000	737,000	14.69	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		146.00000	153,000	14.69	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		844.00000	819,000	14.99	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		129.00000	135,000	14.99	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		467.00000	481,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		366.00000	351,000	13.02	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		442.00000	455,000	13.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		391.00000	375,000	13.04	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		493.00000	507,000	13.01	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		342.00000	327,000	13.01	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>32,934</b>
<b>Total € / R</b>										<b>3,821,230.20</b>	<b>391</b>	<b>61,225</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79760	6.82030			0.00	0	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.81190	6.83530			769,744.70	113	544
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.82160	6.84600			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.83150	6.84270			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.31190	7.36310			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>769,744.70</b>	<b>113</b>	<b>15,258</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		72.00000	63,000	10.06	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		152.00000	165,000	10.06	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		187.00000	202,000	10.27	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		57.00000	50,000	10.27	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		260.00000	246,000	10.81	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		125.00000	134,000	10.81	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		230.00000	217,000	10.75	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		145.00000	155,000	10.75	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		292.00000	277,000	10.86	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		107.00000	115,000	10.86	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		353.00000	338,000	11.19	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		157.00000	166,000	11.19	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		322.00000	308,000	11.16	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		176.00000	186,000	11.16	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		385.00000	369,000	11.22	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		139.00000	147,000	11.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		404.00000	398,000	11.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		211.00000	217,000	11.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		376.00000	370,000	11.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		233.00000	239,000	11.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		434.00000	428,000	11.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		191.00000	197,000	11.60	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Call		878.00000	847,000	12.75	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Put		815.00000	835,000	12.75	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Call		857.00000	831,000	12.84	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Put		844.00000	869,000	12.84	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Call		901.00000	869,000	12.74	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Put		788.00000	807,000	12.74	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>769,744.70</b>	<b>113</b>	<b>15,458</b>
CAD/ R On 13/12/2010 Foreign Exchange Future			6.80660	6.82160			0.00	0	706
CAD/ R On 14/03/2011 Foreign Exchange Future			6.88320	6.89700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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		4.00000	4,000	15.76		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		882.00000	897,000	15.76		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		3.00000	3,000	16.01		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		931.00000	946,000	16.01		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		5.00000	4,000	15.50		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		833.00000	847,000	15.50		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		133.00000	131,000	11.57		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		286.00000	298,000	11.57		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		118.00000	116,000	11.73		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		321.00000	333,000	11.73		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		150.00000	147,000	11.42		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		253.00000	264,000	11.42		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			7.21680	7.25520				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.32060	7.36000				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		290.00000	263,000	15.10		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		85.00000	96,000	15.10		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		255.00000	230,000	14.90		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		100.00000	113,000	14.90		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		326.00000	298,000	15.29		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		71.00000	81,000	15.29		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		333.00000	310,000	14.87	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		223.00000	239,000	14.87	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		307.00000	285,000	14.87	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		247.00000	264,000	14.87	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		361.00000	337,000	14.87	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		201.00000	216,000	14.87	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>
<b>Total Futures</b>							<b>64,089,599.20</b>	<b>8,645</b>	<b>455,053</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>513,707</b>
<b>Grand Total:</b>							<b>64,089,599.20</b>	<b>8,645</b>	<b>968,760</b>