



# Currency Derivatives Daily MTM Report

Daily summary for: 28/10/2010

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			7.04690	7.12040			43,599,170.30	6,187	287,325
\$ / R	On	14/03/2011	Foreign Exchange Future			7.14180	7.21700			8,148,793.80	1,141	59,533
\$ / R	On	13/06/2011	Foreign Exchange Future			7.23540	7.31280			5,672,553.60	784	15,626
\$ / R	On	19/09/2011	Foreign Exchange Future			7.33580	7.41630			0.00	0	288
<b>Total \$ / R Future</b>										<b>57,420,517.70</b>	<b>8,112</b>	<b>362,772</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,830.00000	8,903,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,830.00000	6,903,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,830.00000	4,903,000	35.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,830.00000	2,903,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		9.00000	7,000	18.78	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		839.00000	910,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		253.00000	204,000	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		83.00000	107,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,171.00000	1,098,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,170.00000	2,097,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,170.00000	3,097,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,431.00000	1,504,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,880.00000	8,953,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,880.00000	6,953,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,880.00000	4,953,000	35.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.48	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,880.00000	2,953,000	28.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		219.00000	174,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		99.00000	127,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,121.00000	1,048,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,120.00000	2,047,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,120.00000	3,047,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.53	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	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,930.00000	9,003,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	39.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,930.00000	7,003,000	39.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,930.00000	5,003,000	35.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,930.00000	3,003,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		7.00000	5,000	19.22	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		937.00000	1,008,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		188.00000	146,000	14.81	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		118.00000	149,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,071.00000	998,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	18.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,070.00000	1,997,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,070.00000	2,997,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,980.00000	9,053,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,980.00000	7,053,000	39.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,980.00000	5,053,000	35.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.99	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		2,980.00000	3,053,000	28.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		6.00000	4,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		986.00000	1,057,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		159.00000	125,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		139.00000	178,000	15.03	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,022.00000	949,000	18.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	18.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,020.00000	1,947,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,020.00000	2,947,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		8.00000	6,000	19.00	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		888.00000	959,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,030.00000	9,103,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	39.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,030.00000	7,103,000	39.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,030.00000	5,103,000	35.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	29.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,030.00000	3,103,000	29.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		5.00000	4,000	19.66	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,035.00000	1,107,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		137.00000	107,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		167.00000	210,000	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	6.15	Call		972.00000	899,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,970.00000	1,897,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,970.00000	2,897,000	19.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,080.00000	9,153,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	39.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,080.00000	7,153,000	39.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,080.00000	5,153,000	36.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	29.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,080.00000	3,153,000	29.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		4.00000	3,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,084.00000	1,156,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		117.00000	91,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		197.00000	244,000	15.47	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		923.00000	850,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	3,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,920.00000	1,847,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,920.00000	2,847,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.28	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		9,130.00000	9,203,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,130.00000	7,203,000	39.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,130.00000	5,203,000	36.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,130.00000	3,203,000	29.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		3.00000	3,000	20.10	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,133.00000	1,206,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		100.00000	78,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		230.00000	281,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		874.00000	801,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	4,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,870.00000	1,797,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,870.00000	2,797,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,330.00000	9,403,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	40.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,330.00000	7,403,000	40.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,330.00000	5,403,000	36.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,330.00000	3,403,000	30.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		2.00000	1,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,332.00000	1,404,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		52.00000	39,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		382.00000	442,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		680.00000	609,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		10.00000	12,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,670.00000	1,597,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,670.00000	2,597,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,280.00000	9,353,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	40.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,280.00000	7,353,000	40.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,280.00000	5,353,000	36.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	30.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,280.00000	3,353,000	30.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,282.00000	1,355,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		61.00000	47,000	16.35	0.00	0	13,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		341.00000	400,000	16.35	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		728.00000	656,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		8.00000	9,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,720.00000	1,647,000	21.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,720.00000	2,647,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.65	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,481.00000	1,554,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,380.00000	9,453,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	40.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,380.00000	7,453,000	40.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,380.00000	5,453,000	36.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,380.00000	3,453,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		2.00000	1,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,382.00000	1,454,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		44.00000	33,000	16.79	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		424.00000	486,000	16.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		632.00000	563,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		12.00000	16,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,620.00000	1,547,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,620.00000	2,547,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		3.00000	2,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,183.00000	1,255,000	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	15.85	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,730.00000	8,803,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,730.00000	6,803,000	39.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,730.00000	4,803,000	35.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,730.00000	2,803,000	27.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		13.00000	10,000	18.34	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		743.00000	813,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		326.00000	271,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		56.00000	74,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,271.00000	1,197,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	0,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,270.00000	2,197,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,270.00000	3,197,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,780.00000	8,853,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	39.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,780.00000	6,853,000	39.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,780.00000	4,853,000	35.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,780.00000	2,853,000	27.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		11.00000	8,000	18.56	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		791.00000	861,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		289.00000	236,000	15.32	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		69.00000	89,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,221.00000	1,147,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	0,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,220.00000	2,147,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,220.00000	3,147,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,180.00000	9,253,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	39.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,180.00000	7,253,000	39.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,180.00000	5,253,000	36.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,180.00000	3,253,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		85.00000	66,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		265.00000	319,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		825.00000	753,000	17.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		5.00000	6,000	17.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,820.00000	1,747,000	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		2,820.00000	2,747,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,230.00000	9,303,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	40.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,230.00000	7,303,000	40.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,230.00000	5,303,000	36.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,230.00000	3,303,000	30.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,232.00000	1,305,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		73.00000	55,000	16.13	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		303.00000	358,000	16.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		776.00000	704,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		6.00000	7,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,770.00000	1,697,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,770.00000	2,697,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,930.00000	8,003,000	41.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,930.00000	6,003,000	37.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.83	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	11.05	Put		3,930.00000	4,003,000	33.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,930.00000	2,003,000	23.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,070.00000	3,997,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,980.00000	2,053,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.89	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,380.00000	2,453,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,080.00000	2,153,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,430.00000	2,503,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		16.00000	12,000	18.12	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		696.00000	765,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,780.00000	1,853,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	22.97	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		511.00000	576,000	17.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		31.00000	23,000	17.24	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,681.00000	1,754,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	22.53	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		22.00000	16,000	17.68	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		602.00000	669,000	17.68	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,880.00000	1,953,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	23.41	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		467.00000	531,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		37.00000	28,000	17.01	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		83.00000	73,000	18.69	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		866.00000	931,000	18.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		78.00000	69,000	18.90	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		911.00000	977,000	18.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		89.00000	79,000	18.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		822.00000	887,000	18.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,327.00000	1,397,000	20.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		44.00000	39,000	20.78	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,285.00000	3,360,000	24.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.50	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		317.00000	364,000	15.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		234.00000	206,000	15.77	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,232.00000	1,302,000	20.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		49.00000	44,000	20.37	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		455.00000	510,000	16.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		172.00000	152,000	16.61	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		492.00000	548,000	16.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		159.00000	140,000	16.81	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		531.00000	588,000	17.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		148.00000	130,000	17.02	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		285.00000	331,000	15.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		252.00000	223,000	15.56	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		208.00000	243,000	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	14/03/2011	Foreign Exchange Option	7.10	Call		325.00000	285,000	15.15	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		383.00000	435,000	16.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		200.00000	177,000	16.19	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		299.00000	272,000	15.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		436.00000	487,000	15.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		282.00000	257,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		469.00000	522,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		316.00000	288,000	15.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		403.00000	453,000	15.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		723.00000	664,000	15.03	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		110.00000	129,000	15.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		249.00000	229,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		883.00000	943,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		239.00000	220,000	17.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		923.00000	984,000	17.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		259.00000	239,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		843.00000	903,000	17.42	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>484,633</b>
<b>Total \$ / R</b>										<b>57,420,517.70</b>	<b>8,112</b>	<b>847,405</b>
£ / R	On	13/12/2010	Foreign Exchange Future			11.22550	11.23160			3,367,650.00	300	23,497
£ / R	On	14/03/2011	Foreign Exchange Future			11.36650	11.37880			4,887,595.00	430	22,646
£ / R	On	13/06/2011	Foreign Exchange Future			11.50340	11.51680			0.00	0	1,564
<b>Total £ / R Future</b>										<b>8,255,245.00</b>	<b>730</b>	<b>47,707</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		52.00000	51,000	15.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		720.00000	726,000	15.92	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		677.00000	682,000	15.78	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		59.00000	57,000	15.78	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		251.00000	250,000	15.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		672.00000	684,000	15.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		238.00000	237,000	15.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		709.00000	721,000	15.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		265.00000	264,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		636.00000	648,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		438.00000	448,000	14.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		367.00000	364,000	14.52	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,284.00000	1,297,000	16.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		113.00000	113,000	16.96	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		823.00000	836,000	15.74	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		202.00000	202,000	15.74	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		399.00000	396,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		732.00000	743,000	15.00	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		384.00000	380,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		767.00000	777,000	15.09	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		415.00000	412,000	14.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		698.00000	709,000	14.90	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>8,255,245.00</b>	<b>730</b>	<b>49,647</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08710	0.08720			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08840	0.08850			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		301.00000	295,000	19.26	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		181.00000	185,000	19.26	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		44.00000	42,000	22.98	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		924.00000	932,000	22.98	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,125.00000	1,115,000	19.11	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		5.00000	5,000	19.11	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		495.00000	489,000	19.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		345.00000	349,000	19.41	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		189.00000	187,000	22.28	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,039.00000	1,047,000	22.28	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,190.00000	1,180,000	17.33	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		40.00000	40,000	17.33	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			9.79020	9.80970			58,741.20	6	11,304
€ / R	On	14/03/2011	Foreign Exchange Future			9.90730	9.92790			118,887.60	12	11,800
€ / R	On	13/06/2011	Foreign Exchange Future			10.02060	10.04260			0.00	0	5,820
<b>Total € / R Future</b>										<b>177,628.80</b>	<b>18</b>	<b>28,924</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,390.00000	10,410,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,390.00000	8,410,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.32	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	16.20	Put		6,390.00000	6,410,000	31.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,390.00000	4,410,000	28.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	21.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,390.00000	2,410,000	21.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		4.00000	3,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,394.00000	1,413,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		60.00000	56,000	13.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		450.00000	466,000	13.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		632.00000	613,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		22.00000	23,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,610.00000	1,591,000	17.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		0.00000	1,000	17.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	0,000	20.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,241.00000	2,260,000	20.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,440.00000	10,460,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,440.00000	8,460,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,440.00000	6,460,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,440.00000	4,460,000	28.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,440.00000	2,460,000	21.24	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	11.25	Call		3.00000	3,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,443.00000	1,463,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		52.00000	48,000	14.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		492.00000	508,000	14.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		587.00000	568,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		27.00000	28,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,560.00000	1,541,000	17.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		0.00000	1,000	17.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,140.00000	11,160,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,140.00000	9,160,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,140.00000	7,160,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,140.00000	5,160,000	29.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	24.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,140.00000	3,160,000	24.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,141.00000	2,161,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		7.00000	6,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,147.00000	1,166,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		121.00000	113,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		261.00000	273,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		868.00000	848,000	14.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		8.00000	8,000	14.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,040.00000	11,060,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,040.00000	9,060,000	33.63	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		7,040.00000	7,060,000	32.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,040.00000	5,060,000	29.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,040.00000	3,060,000	23.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,041.00000	2,061,000	19.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		9.00000	8,000	16.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,049.00000	1,068,000	16.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		157.00000	147,000	12.64	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		197.00000	207,000	12.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		965.00000	945,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		5.00000	5,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,190.00000	10,210,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,190.00000	8,210,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,190.00000	6,210,000	31.03	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	28.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,190.00000	4,210,000	28.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	20.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,191.00000	2,211,000	20.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		6.00000	6,000	16.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,196.00000	1,216,000	16.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		105.00000	98,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		295.00000	308,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		820.00000	800,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		10.00000	10,000	14.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,810.00000	1,790,000	18.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	18.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,290.00000	10,310,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,290.00000	8,310,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,290.00000	6,310,000	31.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,290.00000	4,310,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	20.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,290.00000	2,310,000	20.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		5.00000	4,000	16.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,295.00000	1,314,000	16.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		80.00000	74,000	13.50	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		370.00000	384,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		725.00000	705,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		15.00000	15,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,710.00000	1,690,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,590.00000	10,610,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,590.00000	8,610,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,590.00000	6,610,000	31.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,590.00000	4,610,000	28.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,590.00000	2,610,000	21.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	17.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,592.00000	1,612,000	17.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		34.00000	31,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		624.00000	641,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		458.00000	440,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		48.00000	50,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,411.00000	1,391,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,740.00000	10,760,000	33.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,740.00000	8,760,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,740.00000	6,760,000	31.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,740.00000	4,760,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,740.00000	2,760,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	1,000	18.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,741.00000	1,761,000	18.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		22.00000	20,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		762.00000	780,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		340.00000	324,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		80.00000	84,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,261.00000	1,242,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1.00000	2,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,040.00000	10,060,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,040.00000	8,060,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,040.00000	6,060,000	30.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,040.00000	4,060,000	27.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,960.00000	1,940,000	19.35	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		0.00000	0,000	19.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,090.00000	10,110,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,090.00000	8,110,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,090.00000	6,110,000	30.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,090.00000	4,110,000	27.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,091.00000	2,111,000	19.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		8.00000	7,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,098.00000	1,117,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		138.00000	129,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		228.00000	239,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		916.00000	896,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		6.00000	6,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,910.00000	1,890,000	19.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	19.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,140.00000	10,160,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,140.00000	8,160,000	33.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,140.00000	6,160,000	30.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,140.00000	4,160,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,860.00000	1,840,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		535.00000	552,000	14.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		45.00000	42,000	14.19	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		303.00000	289,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		93.00000	99,000	12.93	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		543.00000	524,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		33.00000	34,000	13.62	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		383.00000	371,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		255.00000	264,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		356.00000	346,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		278.00000	289,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		411.00000	399,000	13.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		233.00000	242,000	13.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		141.00000	146,000	12.98	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		569.00000	553,000	12.98	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		645.00000	662,000	14.63	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		173.00000	169,000	14.63	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		725.00000	742,000	14.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		153.00000	149,000	14.93	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		427.00000	441,000	13.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		255.00000	248,000	13.72	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		546.00000	531,000	13.17	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		303.00000	310,000	13.17	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		519.00000	504,000	13.19	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		326.00000	333,000	13.19	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		574.00000	559,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		281.00000	288,000	13.15	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>177,628.80</b>	<b>18</b>	<b>61,958</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.86130	6.81900			891,969.00	130	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.87560	6.87500			343,780.00	50	859
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.88470	6.88550			0.00	0	20
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.89040	6.89410			0.00	0	149
<b>Total AU\$ / R Future</b>										<b>1,235,749.00</b>	<b>180</b>	<b>15,593</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		74.00000	88,000	10.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		155.00000	127,000	10.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		191.00000	161,000	11.29	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		60.00000	72,000	11.29	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		295.00000	295,000	11.73	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		120.00000	119,000	11.73	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		260.00000	260,000	11.44	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		135.00000	134,000	11.44	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		331.00000	331,000	12.01	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		106.00000	105,000	12.01	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		394.00000	393,000	12.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		159.00000	158,000	12.12	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		359.00000	358,000	11.91	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		174.00000	173,000	11.91	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		430.00000	429,000	12.33	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		145.00000	144,000	12.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		444.00000	441,000	12.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		200.00000	201,000	12.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		411.00000	408,000	11.86	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		217.00000	218,000	11.86	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		479.00000	476,000	12.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		185.00000	186,000	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>1,235,749.00</b>	<b>180</b>	<b>15,793</b>
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.87510	6.88320			0.00	0	706
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.95090	6.96850			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	3,000	15.49	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		819.00000	828,000	15.49	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		2.00000	2,000	15.77	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		869.00000	877,000	15.77	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		3.00000	4,000	15.20	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		770.00000	779,000	15.20	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		154.00000	149,000	11.37	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		236.00000	248,000	11.37	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		137.00000	132,000	11.53	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		269.00000	281,000	11.53	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		174.00000	168,000	11.21	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		206.00000	217,000	11.21	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			7.17010	7.19170			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.27120	7.29400			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		230.00000	213,000	14.41	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		88.00000	93,000	14.41	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		198.00000	181,000	14.19	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		106.00000	111,000	14.19	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		265.00000	247,000	14.62	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		73.00000	77,000	14.62	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		286.00000	274,000	14.85	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		242.00000	253,000	14.85	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		262.00000	254,000	15.04	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		268.00000	283,000	15.04	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		312.00000	299,000	14.84	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		218.00000	228,000	14.84	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>67,089,140.50</b>	<b>9,040</b>	<b>456,063</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>519,807</b>
<b>Grand Total:</b>							<b>67,089,140.50</b>	<b>9,040</b>	<b>975,870</b>