



Currency Derivatives Daily MTM Report

Daily summary for: 20/10/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			6.97650	7.03170			57,556,125.00	8,250	289,314
\$ / R	On	14/03/2011	Foreign Exchange Future			7.07390	7.12710			2,553,677.90	361	56,020
\$ / R	On	13/06/2011	Foreign Exchange Future			7.16750	7.22100			13,439,062.50	1,875	15,218
\$ / R	On	19/09/2011	Foreign Exchange Future			7.26760	7.32400			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.24600	9.29990			0.00	0	0
Total \$ / R Future										73,548,865.40	10,486	360,840
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,918.00000	8,974,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,918.00000	6,974,000	38.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,918.00000	4,974,000	34.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,918.00000	2,974,000	27.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		9.00000	7,000	18.71	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		927.00000	981,000	18.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		208.00000	170,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		126.00000	144,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,083.00000	1,028,000	18.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		1.00000	2,000	18.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,082.00000	2,027,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,082.00000	3,027,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2.00000	1,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,520.00000	1,575,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,968.00000	9,024,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,968.00000	7,024,000	38.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,968.00000	5,024,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.06	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,968.00000	3,024,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		179.00000	148,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		147.00000	172,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,034.00000	979,000	17.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	17.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,032.00000	1,977,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,032.00000	2,977,000	19.81	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	1,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,018.00000	9,074,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,018.00000	7,074,000	38.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,018.00000	5,074,000	35.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,018.00000	3,074,000	28.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		7.00000	5,000	19.11	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,025.00000	1,079,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		153.00000	128,000	15.08	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		171.00000	202,000	15.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		984.00000	929,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	3,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,982.00000	1,927,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,982.00000	2,927,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,068.00000	9,124,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,068.00000	7,124,000	38.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,068.00000	5,124,000	35.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,068.00000	3,124,000	28.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		6.00000	5,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,074.00000	1,129,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		133.00000	111,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		201.00000	235,000	15.28	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		935.00000	880,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	4,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,932.00000	1,877,000	22.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	22.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,932.00000	2,877,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		8.00000	6,000	18.91	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		976.00000	1,030,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,118.00000	9,174,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,118.00000	7,174,000	38.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,118.00000	5,174,000	35.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,118.00000	3,174,000	28.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		5.00000	4,000	19.51	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,123.00000	1,178,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		115.00000	95,000	15.48	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		233.00000	269,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		886.00000	832,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	6,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,882.00000	1,827,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,882.00000	2,827,000	20.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	20.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,168.00000	9,224,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,168.00000	7,224,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,168.00000	5,224,000	35.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,168.00000	3,224,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		4.00000	3,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,172.00000	1,227,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		99.00000	82,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		267.00000	306,000	15.68	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		837.00000	783,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	7,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,832.00000	1,777,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,832.00000	2,777,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	20.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,218.00000	9,274,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,218.00000	7,274,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,218.00000	5,274,000	35.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,218.00000	3,274,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		4.00000	3,000	19.92	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,222.00000	1,277,000	19.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		85.00000	70,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		303.00000	344,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		788.00000	735,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	9,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,782.00000	1,727,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,782.00000	2,727,000	20.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	20.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,418.00000	9,474,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	39.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,418.00000	7,474,000	39.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,418.00000	5,474,000	35.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.35	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	10.45	Put		3,418.00000	3,474,000	30.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		2.00000	2,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,420.00000	1,476,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		46.00000	37,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		464.00000	511,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		600.00000	548,000	16.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		18.00000	22,000	16.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,582.00000	1,527,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,582.00000	2,527,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,368.00000	9,424,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	39.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,368.00000	7,424,000	39.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,368.00000	5,424,000	35.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	30.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,368.00000	3,424,000	30.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,370.00000	1,426,000	20.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		54.00000	43,000	16.49	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		422.00000	467,000	16.49	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		646.00000	594,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		14.00000	18,000	16.55	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		1,632.00000	1,577,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,632.00000	2,577,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.33	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,569.00000	1,625,000	21.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,468.00000	9,524,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	39.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,468.00000	7,524,000	39.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,468.00000	5,524,000	36.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,468.00000	3,524,000	30.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		2.00000	1,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,470.00000	1,525,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		39.00000	31,000	16.89	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		507.00000	555,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		554.00000	503,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		22.00000	27,000	16.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,532.00000	1,477,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,532.00000	2,477,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	21.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		3.00000	3,000	20.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,271.00000	1,327,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,818.00000	8,874,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,818.00000	6,874,000	38.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,818.00000	4,874,000	34.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,818.00000	2,874,000	27.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		13.00000	10,000	18.30	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		831.00000	884,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		272.00000	230,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		90.00000	104,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,183.00000	1,128,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	2,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,182.00000	2,127,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,182.00000	3,127,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,868.00000	8,924,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,868.00000	6,924,000	38.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,868.00000	4,924,000	34.80	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	9.90	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,868.00000	2,924,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		11.00000	9,000	18.51	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		879.00000	933,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		239.00000	199,000	14.85	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		107.00000	123,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,133.00000	1,078,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	2,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,132.00000	2,077,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,132.00000	3,077,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,268.00000	9,324,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	39.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,268.00000	7,324,000	39.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,268.00000	5,324,000	35.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,268.00000	3,324,000	29.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		73.00000	60,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		341.00000	384,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		740.00000	687,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	11,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,732.00000	1,677,000	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	5.30	Put		0.00000	1,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,732.00000	2,677,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,318.00000	9,374,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	39.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,318.00000	7,374,000	39.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,318.00000	5,374,000	35.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,318.00000	3,374,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		3.00000	2,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,321.00000	1,376,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		63.00000	51,000	16.29	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		381.00000	425,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		693.00000	640,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		11.00000	14,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,682.00000	1,627,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,682.00000	2,627,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,018.00000	8,074,000	40.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,018.00000	6,074,000	37.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,018.00000	4,074,000	33.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,018.00000	2,074,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,982.00000	3,927,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,068.00000	2,124,000	23.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.50	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,468.00000	2,524,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,168.00000	2,224,000	24.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,518.00000	2,574,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		15.00000	12,000	18.10	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		783.00000	836,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,869.00000	1,925,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	22.54	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		596.00000	647,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		28.00000	23,000	17.30	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,769.00000	1,825,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	22.13	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		21.00000	16,000	17.70	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		689.00000	740,000	17.70	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,969.00000	2,024,000	22.99	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	9.00	Call		1.00000	0,000	22.99	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		551.00000	601,000	17.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		33.00000	27,000	17.09	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		78.00000	71,000	18.96	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		951.00000	997,000	18.96	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		73.00000	66,000	19.17	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		996.00000	1,042,000	19.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		83.00000	76,000	18.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		906.00000	952,000	18.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,416.00000	1,465,000	21.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		43.00000	39,000	21.05	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,375.00000	3,428,000	24.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.32	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		383.00000	417,000	16.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		210.00000	191,000	16.04	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,321.00000	1,370,000	20.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		48.00000	44,000	20.63	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		529.00000	568,000	16.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		156.00000	142,000	16.88	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		568.00000	608,000	17.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		145.00000	132,000	17.09	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		608.00000	648,000	17.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		135.00000	122,000	17.30	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		350.00000	382,000	15.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		227.00000	206,000	15.84	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		257.00000	284,000	15.21	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		284.00000	258,000	15.21	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		454.00000	490,000	16.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		181.00000	164,000	16.46	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		272.00000	254,000	16.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		501.00000	537,000	16.15	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		257.00000	240,000	16.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		536.00000	573,000	16.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		287.00000	268,000	15.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		466.00000	501,000	15.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		658.00000	618,000	15.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		137.00000	151,000	15.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		231.00000	217,000	17.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		957.00000	999,000	17.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		222.00000	209,000	17.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		998.00000	1,041,000	17.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		241.00000	226,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		917.00000	958,000	17.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,673.00000	1,645,000	19.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,573.00000	1,599,000	19.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,656.00000	1,628,000	19.63	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,606.00000	1,632,000	19.63	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,690.00000	1,662,000	19.53	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,540.00000	1,566,000	19.53	0.00	0	0
Total \$ / R Option										0.00	0	478,633

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R										73,548,865.40	10,486	839,473
£ / R	On	13/12/2010	Foreign Exchange Future			11.05560	11.05080			26,444,995.20	2,392	24,098
£ / R	On	14/03/2011	Foreign Exchange Future			11.20120	11.19210			5,600,600.00	500	22,930
£ / R	On	13/06/2011	Foreign Exchange Future			11.33960	11.32990			0.00	0	1,564
Total £ / R Future										32,045,595.20	2,892	48,592
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		34.00000	35,000	15.47	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		883.00000	879,000	15.47	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		837.00000	834,000	15.33	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		38.00000	40,000	15.33	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		195.00000	198,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		803.00000	797,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		184.00000	187,000	15.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		842.00000	836,000	15.08	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		206.00000	209,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		764.00000	758,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		547.00000	542,000	14.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		289.00000	293,000	14.24	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,443.00000	1,436,000	16.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		85.00000	87,000	16.56	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		964.00000	957,000	15.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		156.00000	158,000	15.40	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		326.00000	329,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		846.00000	839,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		313.00000	315,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		883.00000	875,000	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		340.00000	342,000	14.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		810.00000	802,000	14.61	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										32,045,595.20	2,892	50,532
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08620	0.08600			862.00	10	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08750	0.08730			0.00	0	1,185
Total ¥ / R Future										862.00	10	1,396
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		255.00000	263,000	19.15	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		255.00000	243,000	19.15	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		42.00000	43,000	22.91	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,042.00000	1,023,000	22.91	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,009.00000	1,029,000	18.43	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		9.00000	9,000	18.43	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		444.00000	451,000	19.42	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		414.00000	401,000	19.42	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		177.00000	179,000	22.55	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,147.00000	1,129,000	22.55	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,082.00000	1,099,000	16.91	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		52.00000	49,000	16.91	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										862.00	10	1,396
€ / R	On	13/12/2010	Foreign Exchange Future			9.73600	9.69720			7,165,696.00	736	10,545
€ / R	On	14/03/2011	Foreign Exchange Future			9.85750	9.81570			0.00	0	11,799
€ / R	On	13/06/2011	Foreign Exchange Future			9.97210	9.92970			0.00	0	5,820

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										7,165,696.00	736	28,164
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,503.00000	10,464,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,503.00000	8,464,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,503.00000	6,464,000	31.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,503.00000	4,464,000	27.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,504.00000	2,465,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		4.00000	5,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,507.00000	1,469,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		52.00000	60,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		555.00000	524,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		538.00000	572,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		41.00000	36,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,499.00000	1,537,000	17.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	1,000	17.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	20.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,354.00000	2,315,000	20.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,553.00000	10,514,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,553.00000	8,514,000	33.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,553.00000	6,514,000	31.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,553.00000	4,514,000	27.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,554.00000	2,515,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		4.00000	4,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,557.00000	1,518,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		46.00000	52,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		599.00000	566,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		496.00000	529,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		49.00000	43,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,449.00000	1,487,000	17.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		2.00000	1,000	17.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,253.00000	11,214,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,253.00000	9,214,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,253.00000	7,214,000	32.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,253.00000	5,214,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,253.00000	3,214,000	23.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.88	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		2,254.00000	2,215,000	19.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		7.00000	8,000	16.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,260.00000	1,222,000	16.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		101.00000	114,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		354.00000	328,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		763.00000	799,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		16.00000	13,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,153.00000	11,114,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,153.00000	9,114,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,153.00000	7,114,000	32.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,153.00000	5,114,000	29.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,153.00000	3,114,000	23.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,154.00000	2,115,000	19.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		9.00000	11,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,162.00000	1,125,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		130.00000	145,000	13.11	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		283.00000	259,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		857.00000	895,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		10.00000	9,000	14.30	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	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,303.00000	10,264,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,303.00000	8,264,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,303.00000	6,264,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,303.00000	4,264,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,304.00000	2,265,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		6.00000	7,000	16.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,309.00000	1,271,000	16.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		89.00000	100,000	13.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		392.00000	364,000	13.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		716.00000	752,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		19.00000	16,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,698.00000	1,737,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,403.00000	10,364,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,403.00000	8,364,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,403.00000	6,364,000	31.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.45	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		4,403.00000	4,364,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,404.00000	2,365,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		5.00000	6,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,408.00000	1,370,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		68.00000	78,000	13.90	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		471.00000	442,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		625.00000	661,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		28.00000	25,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,598.00000	1,637,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	1,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,703.00000	10,664,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,703.00000	8,664,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,703.00000	6,664,000	31.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,703.00000	4,664,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,703.00000	2,664,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	3,000	18.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,705.00000	1,667,000	18.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		31.00000	35,000	14.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		734.00000	699,000	14.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		377.00000	408,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		80.00000	72,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,299.00000	1,338,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		2.00000	2,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,853.00000	10,814,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,853.00000	8,814,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,853.00000	6,814,000	32.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,853.00000	4,814,000	28.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,853.00000	2,814,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		2.00000	2,000	18.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,855.00000	1,816,000	18.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		21.00000	24,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		874.00000	838,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		273.00000	301,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		126.00000	115,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,151.00000	1,189,000	15.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		4.00000	3,000	15.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,153.00000	10,114,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,153.00000	8,114,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,153.00000	6,114,000	31.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	26.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,153.00000	4,114,000	26.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,848.00000	1,887,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,203.00000	10,164,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,203.00000	8,164,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,203.00000	6,164,000	31.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,203.00000	4,164,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,204.00000	2,165,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		8.00000	10,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,211.00000	1,174,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		114.00000	129,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		317.00000	293,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		810.00000	847,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		13.00000	11,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,798.00000	1,837,000	19.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	19.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,253.00000	10,214,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,253.00000	8,214,000	33.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,253.00000	6,214,000	31.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,253.00000	4,214,000	27.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,748.00000	1,787,000	19.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	19.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		643.00000	610,000	14.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		40.00000	46,000	14.54	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		242.00000	269,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		145.00000	133,000	13.05	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		455.00000	488,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		58.00000	52,000	13.55	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		327.00000	353,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		311.00000	296,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		307.00000	328,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		341.00000	321,000	13.08	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		352.00000	379,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		286.00000	272,000	13.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		180.00000	170,000	13.03	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		496.00000	527,000	13.03	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		737.00000	707,000	14.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		153.00000	164,000	14.71	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		819.00000	788,000	15.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		135.00000	145,000	15.00	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		0.00000	482,000	13.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		0.00000	239,000	13.82	23,900.00	100	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		481.00000	509,000	13.16	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		351.00000	337,000	13.16	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		455.00000	483,000	13.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		375.00000	361,000	13.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		507.00000	536,000	13.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		327.00000	314,000	13.15	0.00	0	0
Total € / R Option										23,900.00	100	33,034
Total € / R										7,189,596.00	836	61,198
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.83260	6.79760			75,158.60	11	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.84970	6.81190			0.00	0	544
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.85940	6.82160			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.86680	6.83150			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.34660	7.31190			0.00	0	0
Total AU\$ / R Future										75,158.60	11	15,258
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		63.00000	74,000	9.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		165.00000	141,000	9.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		202.00000	175,000	10.13	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		50.00000	58,000	10.13	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		246.00000	270,000	10.88	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	6.70	Put		134.00000	120,000	10.88		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		217.00000	239,000	10.82		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		155.00000	139,000	10.82		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		277.00000	302,000	10.93		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		115.00000	102,000	10.93		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		338.00000	362,000	11.23		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		166.00000	153,000	11.23		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		308.00000	331,000	11.20		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		186.00000	172,000	11.20		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		369.00000	394,000	11.25		0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		147.00000	135,000	11.25		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		398.00000	420,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		217.00000	203,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		370.00000	391,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		239.00000	224,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		428.00000	450,000	11.60		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		197.00000	183,000	11.60		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Call		847.00000	867,000	12.77		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Put		835.00000	820,000	12.77		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Call		831.00000	846,000	12.78		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Put		869.00000	849,000	12.78		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Call		869.00000	890,000	12.76		0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Put		807.00000	793,000	12.76		0.00	0	0
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								75,158.60	11	15,458

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Future			6.80330	6.80660				0.00	0	706
CAD/ R On 14/03/2011 Foreign Exchange Future			6.88200	6.88320				0.00	0	0
Total CAD/ R Future								0.00	0	706
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		4.00000	3,000	15.42		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		897.00000	900,000	15.42		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		3.00000	2,000	15.68		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		946.00000	949,000	15.68		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		4.00000	3,000	15.15		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		847.00000	850,000	15.15		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		131.00000	129,000	11.54		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		298.00000	297,000	11.54		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		116.00000	115,000	11.70		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		333.00000	333,000	11.70		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		147.00000	145,000	11.38		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		264.00000	263,000	11.38		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	706
CHF / R On 13/12/2010 Foreign Exchange Future			7.27540	7.21680				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.38280	7.32060				0.00	0	0
Total CHF / R Future								0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		263.00000	305,000	15.35		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		96.00000	80,000	15.35		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		230.00000	269,000	15.17		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		113.00000	94,000	15.17		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 13/12/2010 Foreign Exchange Option	7.00	Call		298.00000	342,000	15.54	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		81.00000	67,000	15.54	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		310.00000	347,000	15.00	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		239.00000	214,000	15.00	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		285.00000	321,000	15.04	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		264.00000	238,000	15.04	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		337.00000	375,000	14.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		216.00000	192,000	14.96	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							112,836,177.20	14,135	455,106
Total Options							23,900.00	100	513,807
Grand Total:							112,860,077.20	14,235	968,913