



Currency Derivatives Daily MTM Report

Daily summary for: 07/10/2010

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			6.95280	6.94270			41,619,460.80	5,986	303,357
\$ / R	On	14/03/2011	Foreign Exchange Future			7.05190	7.04020			606,463.40	86	54,246
\$ / R	On	13/06/2011	Foreign Exchange Future			7.14940	7.13740			8,121,718.40	1,136	14,518
\$ / R	On	19/09/2011	Foreign Exchange Future			7.25610	7.24430			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.21070	9.19720			0.00	0	0
Total \$ / R Future										50,347,642.60	7,208	372,409
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,007.00000	8,997,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,007.00000	6,997,000	37.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	33.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,007.00000	4,997,000	33.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,007.00000	2,997,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		9.00000	10,000	18.14	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,016.00000	1,007,000	18.14	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		164.00000	174,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		171.00000	171,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		995.00000	1,006,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	3,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,993.00000	2,003,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,993.00000	3,003,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,609.00000	1,599,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,057.00000	9,047,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,057.00000	7,047,000	37.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	33.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,057.00000	5,047,000	33.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	26.14	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,057.00000	3,047,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		143.00000	153,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		200.00000	200,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		946.00000	957,000	17.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	4,000	17.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,943.00000	1,953,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,943.00000	2,953,000	21.21	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	4.00	Put		0.00000	0,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,107.00000	9,097,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,107.00000	7,097,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	33.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,107.00000	5,097,000	33.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,107.00000	3,097,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		7.00000	7,000	18.50	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,114.00000	1,104,000	18.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		125.00000	134,000	14.89	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		232.00000	231,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		897.00000	908,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		4.00000	5,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,893.00000	1,903,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,893.00000	2,903,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,157.00000	9,147,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,157.00000	7,147,000	37.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	33.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,157.00000	5,147,000	33.75	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	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,157.00000	3,147,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		6.00000	6,000	18.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,163.00000	1,153,000	18.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		109.00000	117,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		266.00000	264,000	15.07	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		849.00000	860,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	7,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,843.00000	1,853,000	22.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,843.00000	2,853,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		8.00000	9,000	18.32	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,065.00000	1,056,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,207.00000	9,197,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,207.00000	7,197,000	38.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	33.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,207.00000	5,197,000	33.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	26.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,207.00000	3,197,000	26.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		5.00000	6,000	18.86	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,212.00000	1,203,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		94.00000	102,000	15.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		301.00000	299,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		800.00000	811,000	16.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		7.00000	8,000	16.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,793.00000	1,803,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,793.00000	2,803,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,257.00000	9,247,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,257.00000	7,247,000	38.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	34.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,257.00000	5,247,000	34.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,257.00000	3,247,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		4.00000	5,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,261.00000	1,252,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		81.00000	89,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		338.00000	336,000	15.44	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		753.00000	764,000	16.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		10.00000	11,000	16.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,743.00000	1,753,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,743.00000	2,753,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	21.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,307.00000	9,297,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,307.00000	7,297,000	38.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	34.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,307.00000	5,297,000	34.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,307.00000	3,297,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		4.00000	4,000	19.22	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,311.00000	1,301,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		70.00000	77,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		377.00000	374,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		705.00000	716,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		12.00000	13,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,693.00000	1,703,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,693.00000	2,703,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,507.00000	9,497,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,507.00000	7,497,000	38.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	34.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,507.00000	5,497,000	34.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	28.03	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	10.45	Put		3,507.00000	3,497,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		2.00000	3,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,509.00000	1,500,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		39.00000	43,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		546.00000	540,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		523.00000	534,000	15.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		30.00000	31,000	15.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,493.00000	1,503,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,493.00000	2,503,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,457.00000	9,447,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,457.00000	7,447,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	34.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,457.00000	5,447,000	34.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	27.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,457.00000	3,447,000	27.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		3.00000	3,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,460.00000	1,450,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		45.00000	50,000	16.16	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		502.00000	497,000	16.16	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		567.00000	579,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		24.00000	26,000	16.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,543.00000	1,553,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,543.00000	2,553,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	20.49	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,659.00000	1,649,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,557.00000	9,547,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,557.00000	7,547,000	38.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,557.00000	5,547,000	35.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	28.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,557.00000	3,547,000	28.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		2.00000	2,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,559.00000	1,549,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		33.00000	37,000	16.52	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		590.00000	584,000	16.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		479.00000	491,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		36.00000	38,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,443.00000	1,453,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,443.00000	2,453,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		3.00000	4,000	19.40	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		1,360.00000	1,351,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,907.00000	8,897,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,907.00000	6,897,000	37.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	32.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,907.00000	4,897,000	32.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,907.00000	2,897,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		12.00000	13,000	17.78	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		919.00000	910,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		220.00000	231,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		127.00000	128,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,095.00000	1,105,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,093.00000	2,103,000	23.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,093.00000	3,103,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,957.00000	8,947,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,957.00000	6,947,000	37.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	33.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,957.00000	4,947,000	33.12	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	9.90	Call		0.00000	0,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,957.00000	2,947,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		10.00000	11,000	17.96	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		967.00000	958,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		191.00000	201,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		148.00000	148,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,045.00000	1,055,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,043.00000	2,053,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,043.00000	3,053,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,357.00000	9,347,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,357.00000	7,347,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	34.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,357.00000	5,347,000	34.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	27.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,357.00000	3,347,000	27.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		61.00000	67,000	15.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		418.00000	414,000	15.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		658.00000	670,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		15.00000	17,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,643.00000	1,653,000	21.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,643.00000	2,653,000	22.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	22.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,407.00000	9,397,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,407.00000	7,397,000	38.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	34.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,407.00000	5,397,000	34.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,407.00000	3,397,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		3.00000	3,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,410.00000	1,400,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		52.00000	58,000	15.98	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		459.00000	455,000	15.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		612.00000	624,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		19.00000	21,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,593.00000	1,603,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,593.00000	2,603,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,107.00000	8,097,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,107.00000	6,097,000	36.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,107.00000	4,097,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,108.00000	2,098,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,893.00000	3,903,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,158.00000	2,148,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	22.38	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,557.00000	2,547,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	22.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,257.00000	2,247,000	22.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,607.00000	2,597,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		14.00000	15,000	17.60	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		871.00000	862,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,958.00000	1,948,000	21.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	21.57	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		682.00000	675,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		25.00000	28,000	16.88	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,858.00000	1,848,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	21.21	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		18.00000	21,000	17.24	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		775.00000	768,000	17.24	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,058.00000	2,048,000	21.96	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	1,000	21.96	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		636.00000	629,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		29.00000	32,000	16.70	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		71.00000	73,000	18.69	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,031.00000	1,021,000	18.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		67.00000	69,000	18.88	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,077.00000	1,067,000	18.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		76.00000	78,000	18.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		986.00000	976,000	18.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,501.00000	1,489,000	20.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		41.00000	41,000	20.65	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,462.00000	3,450,000	23.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	23.77	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		445.00000	440,000	15.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		185.00000	192,000	15.94	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,405.00000	1,393,000	20.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		45.00000	45,000	20.26	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		599.00000	592,000	16.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		139.00000	144,000	16.72	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		639.00000	632,000	16.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		129.00000	134,000	16.92	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		681.00000	673,000	17.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		121.00000	125,000	17.12	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		409.00000	405,000	15.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		199.00000	207,000	15.74	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	13/06/2011	Foreign Exchange Option	7.45	Call		248.00000	256,000	16.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		561.00000	557,000	16.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		235.00000	242,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		598.00000	593,000	16.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		261.00000	270,000	15.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		524.00000	521,000	15.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		598.00000	612,000	14.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		161.00000	163,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		219.00000	223,000	17.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,025.00000	1,017,000	17.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		211.00000	215,000	17.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,067.00000	1,059,000	17.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		227.00000	232,000	17.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		983.00000	976,000	17.63	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		0.00000	1,534,000	18.41	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		0.00000	1,523,000	18.41	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		0.00000	1,518,000	18.47	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		0.00000	1,557,000	18.47	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		0.00000	1,550,000	18.35	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		0.00000	1,489,000	18.35	0.00	0	0
Total \$ / R Option										0.00	0	447,468
Total \$ / R										50,347,642.60	7,208	819,877
£ / R	On	13/12/2010	Foreign Exchange Future			11.08360	11.01900			8,224,031.20	742	22,671
£ / R	On	14/03/2011	Foreign Exchange Future			11.23350	11.16610			337,005.00	30	22,561
£ / R	On	13/06/2011	Foreign Exchange Future			11.38050	11.31190			0.00	0	1,510

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Future										8,561,036.20	772	46,742
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		45.00000	59,000	15.81	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		926.00000	875,000	15.81	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		881.00000	831,000	15.70	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		50.00000	65,000	15.70	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		204.00000	233,000	15.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		838.00000	800,000	15.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		194.00000	221,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		878.00000	838,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		215.00000	245,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		799.00000	762,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		580.00000	550,000	14.55	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		296.00000	333,000	14.55	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,479.00000	1,427,000	16.86	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		95.00000	110,000	16.86	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,000.00000	957,000	15.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		166.00000	190,000	15.71	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		338.00000	367,000	14.94	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		876.00000	837,000	14.94	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		325.00000	353,000	15.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		913.00000	873,000	15.03	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		351.00000	382,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		839.00000	802,000	14.85	0.00	0	0
Total £ / R Option										0.00	0	1,940

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										8,561,036.20	772	48,682
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08450	0.08380			1,690.00	20	121
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08580	0.08510			0.00	0	0
Total ¥ / R Future										1,690.00	20	121
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		186.00000	204,000	18.69	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		406.00000	354,000	18.69	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		33.00000	37,000	22.47	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,253.00000	1,187,000	22.47	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		813.00000	869,000	17.05	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		33.00000	19,000	17.05	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		359.00000	377,000	19.18	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		549.00000	497,000	19.18	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		140.00000	145,000	21.96	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,330.00000	1,265,000	21.96	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		910.00000	959,000	16.89	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		100.00000	79,000	16.89	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,690.00	20	121
€ / R	On	13/12/2010	Foreign Exchange Future			9.68650	9.63590			416,519.50	43	10,453
€ / R	On	14/03/2011	Foreign Exchange Future			9.81560	9.76330			0.00	0	12,157
€ / R	On	13/06/2011	Foreign Exchange Future			9.94130	9.88830			0.00	0	5,820
Total € / R Future										416,519.50	43	28,430
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,564.00000	10,514,000	33.06	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	18.20	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,564.00000	8,514,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,564.00000	6,514,000	31.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,564.00000	4,514,000	25.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,565.00000	2,515,000	20.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		6.00000	8,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,570.00000	1,522,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		56.00000	70,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		620.00000	584,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		496.00000	540,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		60.00000	54,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,438.00000	1,488,000	16.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	2,000	16.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,415.00000	2,365,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,614.00000	10,564,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,614.00000	8,564,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,614.00000	6,564,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.91	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	14.25	Put		4,614.00000	4,564,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,615.00000	2,565,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		5.00000	7,000	17.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,619.00000	1,571,000	17.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		50.00000	63,000	14.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		664.00000	627,000	14.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		456.00000	500,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		70.00000	64,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,388.00000	1,439,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		2.00000	3,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,314.00000	11,264,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,314.00000	9,264,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,314.00000	7,264,000	32.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,314.00000	5,264,000	28.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,314.00000	3,264,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	2,000	19.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,315.00000	2,266,000	19.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		10.00000	13,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,324.00000	1,277,000	16.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		102.00000	123,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		416.00000	387,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		710.00000	757,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		24.00000	21,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,214.00000	11,164,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,214.00000	9,164,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,214.00000	7,164,000	32.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,214.00000	5,164,000	27.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,214.00000	3,164,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	2,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,216.00000	2,166,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		12.00000	16,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,226.00000	1,180,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		128.00000	153,000	13.50	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		342.00000	317,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		802.00000	850,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		16.00000	14,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,364.00000	10,314,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.06	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	18.00	Put		8,364.00000	8,314,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,364.00000	6,314,000	31.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,364.00000	4,314,000	25.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	2,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,365.00000	2,316,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		9.00000	12,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,373.00000	1,326,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		90.00000	110,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		454.00000	424,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		665.00000	712,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		29.00000	26,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,637.00000	1,688,000	17.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	2,000	17.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,464.00000	10,414,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,464.00000	8,414,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,464.00000	6,414,000	31.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,464.00000	4,414,000	25.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	19.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,465.00000	2,415,000	19.95	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	11.10	Call		7.00000	9,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,471.00000	1,423,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		71.00000	88,000	14.23	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		535.00000	502,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		578.00000	624,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		42.00000	38,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,538.00000	1,588,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		2.00000	2,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,764.00000	10,714,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,764.00000	8,714,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,764.00000	6,714,000	31.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,764.00000	4,714,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,765.00000	2,715,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		4.00000	5,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,768.00000	1,719,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		35.00000	45,000	15.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		799.00000	759,000	15.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		347.00000	388,000	13.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		111.00000	102,000	13.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,239.00000	1,290,000	15.27	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	8.40	Put		3.00000	4,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,914.00000	10,864,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,914.00000	8,864,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,914.00000	6,864,000	31.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,914.00000	4,864,000	26.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,915.00000	2,865,000	21.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		3.00000	4,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,917.00000	1,868,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		24.00000	32,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		938.00000	896,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		253.00000	291,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		167.00000	155,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,091.00000	1,141,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	5,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,214.00000	10,164,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,214.00000	8,164,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,214.00000	6,164,000	30.86	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	13.85	Call		0.00000	0,000	24.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,214.00000	4,164,000	24.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,787.00000	1,837,000	18.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	18.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,264.00000	10,214,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,264.00000	8,214,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,264.00000	6,214,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,264.00000	4,214,000	24.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	2,000	19.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,265.00000	2,216,000	19.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		11.00000	15,000	16.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,275.00000	1,229,000	16.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		114.00000	137,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		378.00000	351,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		756.00000	803,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		20.00000	17,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,737.00000	1,787,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,314.00000	10,264,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.06	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	17.95	Put		8,314.00000	8,264,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,314.00000	6,264,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,314.00000	4,264,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,687.00000	1,738,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	2,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		708.00000	670,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		44.00000	56,000	14.82	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		226.00000	262,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		190.00000	176,000	13.11	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		418.00000	461,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		82.00000	75,000	13.26	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		319.00000	353,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		356.00000	337,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		300.00000	333,000	13.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		387.00000	367,000	13.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		339.00000	378,000	13.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		326.00000	312,000	13.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		211.00000	203,000	13.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		474.00000	519,000	13.33	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		793.00000	760,000	15.16	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		156.00000	176,000	15.16	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		876.00000	841,000	15.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		139.00000	157,000	15.45	0.00	0	4,508

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	Call		473.00000	514,000	13.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		385.00000	373,000	13.53	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		448.00000	489,000	13.56	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		410.00000	398,000	13.56	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		498.00000	540,000	13.51	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		360.00000	349,000	13.51	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										416,519.50	43	61,364
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.78580	6.71630			4,275,054.00	630	14,610
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79990	6.73360			679,990.00	100	531
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.81380	6.74520			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81350	6.75050			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.35070	7.33370			0.00	0	0
Total AU\$ / R Future										4,955,044.00	730	15,290
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		60.00000	79,000	10.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		244.00000	193,000	10.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		282.00000	228,000	11.08	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		48.00000	64,000	11.08	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		214.00000	253,000	11.24	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		180.00000	153,000	11.24	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		188.00000	225,000	11.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		204.00000	175,000	11.20	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		241.00000	283,000	11.29	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		157.00000	133,000	11.29	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	6.65	Call		302.00000	345,000	11.47	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		207.00000	181,000	11.47	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		276.00000	316,000	11.45	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		231.00000	202,000	11.45	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		330.00000	375,000	11.48	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		185.00000	161,000	11.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		358.00000	396,000	11.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		258.00000	233,000	11.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		333.00000	369,000	11.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		283.00000	256,000	11.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		385.00000	424,000	11.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		235.00000	211,000	11.73	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Call		0.00000	874,000	12.79	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.30	Put		0.00000	823,000	12.79	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Call		0.00000	852,000	12.80	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.35	Put		0.00000	851,000	12.80	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Call		0.00000	896,000	12.78	0.00	0	0
AU\$ / R On 14/12/2015 Foreign Exchange Option	7.25	Put		0.00000	795,000	12.78	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							4,955,044.00	730	15,490
CAD/ R On 13/12/2010 Foreign Exchange Future			6.83950	6.86170			136,790.00	20	801
CAD/ R On 14/03/2011 Foreign Exchange Future			6.91990	6.94150			0.00	0	0
Total CAD/ R Future							136,790.00	20	801
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		10.00000	10,000	16.40	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	13/12/2010	Foreign Exchange Option	7.70	Put		848.00000	871,000	16.40	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		8.00000	8,000	16.62	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		896.00000	919,000	16.62	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		11.00000	11,000	16.18	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		799.00000	822,000	16.18	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		158.00000	153,000	11.58	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		267.00000	283,000	11.58	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		141.00000	138,000	11.73	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Put		300.00000	318,000	11.73	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Call		176.00000	171,000	11.43	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.00	Put		235.00000	251,000	11.43	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										136,790.00	20	801
CHF / R	On	13/12/2010	Foreign Exchange Future			7.19730	7.21220			0.00	0	150
CHF / R	On	14/03/2011	Foreign Exchange Future			7.30610	7.32010			0.00	0	0
Total CHF / R Future										0.00	0	150
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		279.00000	276,000	15.87	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		117.00000	129,000	15.87	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		247.00000	245,000	15.76	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		135.00000	148,000	15.76	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		312.00000	308,000	15.97	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		100.00000	111,000	15.97	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		316.00000	310,000	14.71	0.00	0	0
CHF / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		246.00000	254,000	14.71	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		291.00000	285,000	14.74	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		271.00000	279,000	14.74	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		342.00000	336,000	14.68	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		222.00000	230,000	14.68	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							64,418,722.30	8,793	463,943
Total Options							0.00	0	482,542
Grand Total:							64,418,722.30	8,793	946,485