



Currency Derivatives Daily MTM Report

Daily summary for: 14/10/2010

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			6.83080	6.87430			56,436,069.60	8,262	294,846
\$ / R	On	14/03/2011	Foreign Exchange Future			6.92470	6.96700			38,660,600.10	5,583	60,139
\$ / R	On	13/06/2011	Foreign Exchange Future			7.01810	7.06530			1,572,054.40	224	15,218
\$ / R	On	19/09/2011	Foreign Exchange Future			7.12050	7.16970			0.00	0	288
\$ / R	On	14/12/2015	Foreign Exchange Future			9.09740	9.13670			0.00	0	0
Total \$ / R Future										96,668,724.10	14,069	370,491
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,076.00000	9,119,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,076.00000	7,119,000	38.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,076.00000	5,119,000	34.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,076.00000	3,119,000	27.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		6.00000	5,000	18.80	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,082.00000	1,124,000	18.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		127.00000	113,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		203.00000	232,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		928.00000	885,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,924.00000	1,881,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,924.00000	2,881,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,677.00000	1,720,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,126.00000	9,169,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,126.00000	7,169,000	38.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,126.00000	5,169,000	34.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.01	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,126.00000	3,169,000	28.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		109.00000	97,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		235.00000	266,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		878.00000	836,000	17.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	5,000	17.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,874.00000	1,831,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,874.00000	2,831,000	20.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,176.00000	9,219,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,176.00000	7,219,000	38.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,176.00000	5,219,000	34.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,176.00000	3,219,000	28.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	4,000	19.19	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,180.00000	1,223,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		94.00000	83,000	15.25	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		270.00000	302,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		830.00000	788,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		6.00000	7,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,824.00000	1,781,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,824.00000	2,781,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,226.00000	9,269,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,226.00000	7,269,000	38.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,226.00000	5,269,000	34.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,226.00000	3,269,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		4.00000	3,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,230.00000	1,272,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		81.00000	71,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		307.00000	340,000	15.44	34,000.00	100	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		781.00000	740,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		7.00000	9,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,774.00000	1,731,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,774.00000	2,731,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		5.00000	4,000	18.99	400.00	100	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,131.00000	1,173,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,276.00000	9,319,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,276.00000	7,319,000	38.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,276.00000	5,319,000	35.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,276.00000	3,319,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	3,000	19.59	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,279.00000	1,322,000	19.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		69.00000	61,000	15.64	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	7.15	Put		345.00000	380,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		733.00000	692,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		9.00000	11,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,724.00000	1,681,000	21.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,724.00000	2,681,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,326.00000	9,369,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,326.00000	7,369,000	38.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,326.00000	5,369,000	35.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,326.00000	3,369,000	28.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		3.00000	2,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,329.00000	1,371,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		59.00000	52,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		385.00000	421,000	15.84	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		686.00000	645,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		12.00000	14,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,674.00000	1,631,000	21.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,674.00000	2,631,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.99	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	16.25	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,376.00000	9,419,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		7,376.00000	7,419,000	38.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,376.00000	5,419,000	35.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,376.00000	3,419,000	29.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	2,000	19.98	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,378.00000	1,421,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		51.00000	45,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		427.00000	464,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		638.00000	598,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		14.00000	17,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,624.00000	1,581,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,624.00000	2,581,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,576.00000	9,619,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,576.00000	7,619,000	38.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,576.00000	5,619,000	35.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.21	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	10.45	Put		3,576.00000	3,619,000	30.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		1.00000	1,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,577.00000	1,620,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		27.00000	23,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		603.00000	642,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		458.00000	422,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		34.00000	41,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,425.00000	1,381,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,424.00000	2,381,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,526.00000	9,569,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,526.00000	7,569,000	38.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,526.00000	5,569,000	35.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,526.00000	3,569,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	1,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,528.00000	1,570,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		31.00000	28,000	16.63	2,800.00	100	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		557.00000	597,000	16.63	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		502.00000	464,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		28.00000	33,000	15.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,475.00000	1,431,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,474.00000	2,431,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.36	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,727.00000	1,770,000	21.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,626.00000	9,669,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,626.00000	7,669,000	38.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,626.00000	5,669,000	35.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,626.00000	3,669,000	30.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,627.00000	1,670,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		23.00000	20,000	17.02	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		649.00000	689,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		416.00000	381,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		42.00000	50,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,375.00000	1,331,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,374.00000	2,331,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	20.18	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		1,428.00000	1,471,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,976.00000	9,019,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	38.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,976.00000	7,019,000	38.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,976.00000	5,019,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,976.00000	3,019,000	27.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		8.00000	7,000	18.40	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		984.00000	1,026,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		169.00000	151,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		145.00000	170,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,026.00000	983,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,024.00000	1,981,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,024.00000	2,981,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		9,026.00000	9,069,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		7,026.00000	7,069,000	38.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		5,026.00000	5,069,000	34.47	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	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		3,026.00000	3,069,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		6.00000	6,000	18.60	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1,032.00000	1,075,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		146.00000	130,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		172.00000	199,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		977.00000	934,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	3,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		1,974.00000	1,931,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		2,974.00000	2,931,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,426.00000	9,469,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,426.00000	7,469,000	38.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,426.00000	5,469,000	35.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,426.00000	3,469,000	29.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		43.00000	38,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		469.00000	507,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		592.00000	553,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		18.00000	22,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,574.00000	1,531,000	20.59	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	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,574.00000	2,531,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,476.00000	9,519,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,476.00000	7,519,000	38.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,476.00000	5,519,000	35.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,476.00000	3,519,000	29.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,478.00000	1,521,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		37.00000	32,000	16.43	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		513.00000	551,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		546.00000	508,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		22.00000	27,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,525.00000	1,481,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,524.00000	2,481,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,176.00000	8,219,000	39.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,176.00000	6,219,000	36.91	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	11.05	Call		0.00000	0,000	32.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,176.00000	4,219,000	32.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,176.00000	2,219,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,824.00000	3,781,000	19.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,226.00000	2,269,000	23.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.61	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,626.00000	2,669,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,326.00000	2,369,000	24.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,676.00000	2,719,000	25.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		9.00000	8,000	18.20	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		935.00000	977,000	18.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		2,026.00000	2,069,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	22.64	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		742.00000	784,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		16.00000	15,000	17.42	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,927.00000	1,969,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	0,000	22.15	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		12.00000	11,000	17.81	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		838.00000	880,000	17.81	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,126.00000	2,169,000	23.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	23.13	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		695.00000	736,000	17.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		19.00000	17,000	17.22	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		59.00000	56,000	19.34	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,092.00000	1,131,000	19.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		55.00000	53,000	19.55	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,138.00000	1,178,000	19.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		63.00000	60,000	19.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		1,046.00000	1,085,000	19.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,566.00000	1,607,000	21.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		33.00000	32,000	21.45	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,535.00000	3,577,000	24.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.20	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		490.00000	523,000	16.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		157.00000	148,000	16.40	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,470.00000	1,510,000	21.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		37.00000	35,000	21.03	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		649.00000	685,000	17.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		116.00000	110,000	17.24	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		691.00000	728,000	17.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		108.00000	103,000	17.45	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		734.00000	771,000	17.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		101.00000	96,000	17.66	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		452.00000	485,000	16.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		169.00000	160,000	16.19	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		346.00000	376,000	15.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		213.00000	201,000	15.56	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		568.00000	603,000	16.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		135.00000	128,000	16.82	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		220.00000	208,000	16.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		605.00000	640,000	16.46	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		208.00000	197,000	16.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		643.00000	679,000	16.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		232.00000	220,000	16.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		567.00000	602,000	16.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		544.00000	514,000	14.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		179.00000	196,000	14.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		196.00000	188,000	18.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,076.00000	1,118,000	18.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		188.00000	181,000	18.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,118.00000	1,161,000	18.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		204.00000	195,000	17.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,034.00000	1,075,000	17.96	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call		1,569.00000	1,566,000	19.64	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put		1,632.00000	1,669,000	19.64	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call		1,553.00000	1,550,000	19.70	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put		1,666.00000	1,703,000	19.70	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call		1,585.00000	1,581,000	19.59	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put		1,598.00000	1,634,000	19.59	0.00	0	0
Total \$ / R Option										37,200.00	300	448,633

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R										96,705,924.10	14,369	819,124
£ / R	On	13/12/2010	Foreign Exchange Future			10.93450	10.88480			42,425,860.00	3,880	22,030
£ / R	On	14/03/2011	Foreign Exchange Future			11.07730	11.02380			55,386.50	5	22,925
£ / R	On	13/06/2011	Foreign Exchange Future			11.21840	11.17030			0.00	0	1,564
Total £ / R Future										42,481,246.50	3,885	46,519
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		25.00000	27,000	15.10	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,040.00000	993,000	15.10	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		993.00000	946,000	14.97	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		28.00000	30,000	14.97	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		157.00000	167,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		933.00000	890,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		148.00000	157,000	14.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		974.00000	930,000	14.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		166.00000	176,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		892.00000	849,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		660.00000	621,000	14.12	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		234.00000	248,000	14.12	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,595.00000	1,546,000	16.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		69.00000	73,000	16.47	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,102.00000	1,056,000	15.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		126.00000	133,000	15.29	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		283.00000	294,000	14.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		963.00000	926,000	14.78	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		272.00000	282,000	14.87	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		1,002.00000	964,000	14.87	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		295.00000	306,000	14.69	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		925.00000	888,000	14.69	0.00	0	0
Total £ / R Option										0.00	0	1,940
Total £ / R										42,481,246.50	3,885	48,459
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08390	0.08410			0.00	0	161
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08520	0.08540			0.00	0	1,185
Total ¥ / R Future										0.00	0	1,346
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		187.00000	184,000	20.14	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		377.00000	394,000	20.14	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		33.00000	33,000	23.96	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,223.00000	1,243,000	23.96	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		832.00000	816,000	18.43	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		22.00000	26,000	18.43	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		366.00000	369,000	20.52	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		526.00000	549,000	20.52	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		147.00000	150,000	23.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,307.00000	1,330,000	23.60	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		923.00000	914,000	17.64	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		83.00000	94,000	17.64	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,346
€ / R	On	13/12/2010	Foreign Exchange Future			9.61490	9.58990			6,153,536.00	640	10,612
€ / R	On	14/03/2011	Foreign Exchange Future			9.73710	9.70990			0.00	0	12,049
€ / R	On	13/06/2011	Foreign Exchange Future			9.85750	9.83670			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										6,153,536.00	640	28,481
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,610.00000	10,585,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,610.00000	8,585,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,610.00000	6,585,000	31.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	26.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,610.00000	4,585,000	26.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,611.00000	2,586,000	20.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		3.00000	4,000	17.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,613.00000	1,589,000	17.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		39.00000	44,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		649.00000	629,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		450.00000	472,000	13.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		60.00000	57,000	13.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,392.00000	1,417,000	16.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		2.00000	2,000	16.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,461.00000	2,436,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,660.00000	10,635,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,660.00000	8,635,000	32.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,660.00000	6,635,000	31.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,660.00000	4,635,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	1,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,660.00000	2,636,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		3.00000	3,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,663.00000	1,638,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		35.00000	39,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		695.00000	674,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		410.00000	432,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		70.00000	67,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,342.00000	1,367,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		2.00000	2,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,360.00000	11,335,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,360.00000	9,335,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,360.00000	7,335,000	32.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,360.00000	5,335,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,360.00000	3,335,000	23.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.59	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		2,361.00000	2,336,000	19.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		6.00000	6,000	16.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,366.00000	1,341,000	16.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		76.00000	84,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		436.00000	419,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		664.00000	688,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		24.00000	23,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,260.00000	11,235,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,260.00000	9,235,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,260.00000	7,235,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	28.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,260.00000	5,235,000	28.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	22.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,260.00000	3,235,000	22.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,261.00000	2,236,000	19.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		7.00000	8,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,267.00000	1,243,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		99.00000	108,000	13.00	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		359.00000	343,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		756.00000	781,000	13.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		16.00000	16,000	13.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,410.00000	10,385,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,410.00000	8,385,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,410.00000	6,385,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	26.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,410.00000	4,385,000	26.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,411.00000	2,386,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		5.00000	6,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,415.00000	1,391,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		67.00000	74,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		477.00000	459,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		619.00000	643,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		29.00000	28,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,591.00000	1,616,000	17.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	17.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,510.00000	10,485,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,510.00000	8,485,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,510.00000	6,485,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	26.64	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	14.10	Put		4,510.00000	4,485,000	26.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,511.00000	2,486,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		4.00000	5,000	16.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,514.00000	1,490,000	16.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		51.00000	57,000	13.76	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		561.00000	542,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		532.00000	555,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		42.00000	40,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,491.00000	1,516,000	17.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	1,000	17.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,810.00000	10,785,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,810.00000	8,785,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,810.00000	6,785,000	31.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	27.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,810.00000	4,785,000	27.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,810.00000	2,785,000	21.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,812.00000	1,787,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		23.00000	26,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		833.00000	811,000	14.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		302.00000	321,000	12.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		112.00000	106,000	12.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,193.00000	1,218,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		3.00000	3,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,960.00000	10,935,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,960.00000	8,935,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,960.00000	6,935,000	31.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	27.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,960.00000	4,935,000	27.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	21.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,960.00000	2,935,000	21.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		1.00000	2,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,961.00000	1,937,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		16.00000	18,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		976.00000	953,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		210.00000	225,000	12.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		170.00000	160,000	12.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,045.00000	1,070,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		5.00000	5,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,260.00000	10,235,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,260.00000	8,235,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,260.00000	6,235,000	30.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,260.00000	4,235,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,741.00000	1,766,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,310.00000	10,285,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,310.00000	8,285,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,310.00000	6,285,000	30.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	26.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,310.00000	4,285,000	26.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,311.00000	2,286,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		6.00000	7,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,316.00000	1,292,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		87.00000	95,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		397.00000	380,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		710.00000	734,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		20.00000	19,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,691.00000	1,716,000	18.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	18.50	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	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,360.00000	10,335,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,360.00000	8,335,000	32.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,360.00000	6,335,000	30.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	26.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,360.00000	4,335,000	26.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,641.00000	1,666,000	18.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	18.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		740.00000	719,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		30.00000	34,000	14.38	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		183.00000	198,000	12.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		193.00000	183,000	12.23	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		373.00000	393,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		83.00000	78,000	12.87	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		283.00000	298,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		373.00000	361,000	13.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		266.00000	279,000	13.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		406.00000	392,000	13.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		302.00000	317,000	12.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		342.00000	330,000	12.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		219.00000	213,000	12.89	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		429.00000	450,000	12.89	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		823.00000	803,000	14.89	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		133.00000	140,000	14.89	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		908.00000	888,000	15.19	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		118.00000	125,000	15.19	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		436.00000	446,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		399.00000	389,000	13.05	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		412.00000	422,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		425.00000	415,000	13.06	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		460.00000	471,000	13.03	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		373.00000	364,000	13.03	0.00	0	0
Total € / R Option										0.00	0	32,934
Total € / R										6,153,536.00	640	61,415
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.75450	6.77000			310,707.00	46	14,591
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77000	6.78350			0.00	0	631
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78180	6.79850			0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78050	6.79690			0.00	0	149
AU\$ / R	On	14/12/2015	Foreign Exchange Future			7.32720	7.33230			0.00	0	0
Total AU\$ / R Future										310,707.00	46	15,371
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		73.00000	67,000	11.47	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		203.00000	213,000	11.47	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		240.00000	250,000	11.63	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		60.00000	54,000	11.63	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		245.00000	237,000	11.60	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		162.00000	167,000	11.60	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		218.00000	210,000	11.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		185.00000	190,000	11.54	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		275.00000	266,000	11.65	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		142.00000	146,000	11.65	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		338.00000	325,000	11.65	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		190.00000	193,000	11.65	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		310.00000	297,000	11.61	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		212.00000	215,000	11.61	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		368.00000	355,000	11.68	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		170.00000	173,000	11.68	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		388.00000	374,000	11.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		241.00000	244,000	11.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		361.00000	347,000	11.78	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		264.00000	267,000	11.78	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		416.00000	403,000	11.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		219.00000	223,000	11.81	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Call		864.00000	865,000	12.88	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.30	Put		832.00000	838,000	12.88	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Call		843.00000	845,000	12.91	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.35	Put		861.00000	868,000	12.91	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Call		886.00000	886,000	12.86	0.00	0	0
AU\$ / R	On	14/12/2015	Foreign Exchange Option	7.25	Put		804.00000	809,000	12.86	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										310,707.00	46	15,571
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.79930	6.85120			679,930.00	100	706
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.87570	6.92630			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R Future							679,930.00	100	706
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		6.00000	5,000	16.06	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		855.00000	906,000	16.06	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		5.00000	4,000	16.30	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		904.00000	955,000	16.30	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		8.00000	6,000	15.82	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		807.00000	857,000	15.82	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Call		144.00000	129,000	11.42	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.05	Put		268.00000	303,000	11.42	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Call		128.00000	114,000	11.58	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		302.00000	338,000	11.58	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		162.00000	144,000	11.27	0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		236.00000	268,000	11.27	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							679,930.00	100	706
CHF / R On 13/12/2010 Foreign Exchange Future			7.17050	7.17450			0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.27570	7.27790			0.00	0	0
Total CHF / R Future							0.00	0	150
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		237.00000	239,000	14.97	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		113.00000	119,000	14.97	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		205.00000	208,000	14.80	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		131.00000	138,000	14.80	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		270.00000	272,000	15.13	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		96.00000	102,000	15.13	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		285.00000	292,000	14.99	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		257.00000	266,000	14.99	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		265.00000	269,000	15.02	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		287.00000	293,000	15.02	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		311.00000	317,000	14.96	0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		233.00000	241,000	14.96	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	150
Total Futures							146,294,143.60	18,740	463,064
Total Options							37,200.00	300	483,707
Grand Total:							146,331,343.60	19,040	946,771