



# Currency Derivatives Daily MTM Report

Daily summary for: 22/10/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.00160	6.94690			42,086,617.60	6,011	289,305
\$ / R	On	14/03/2011	Foreign Exchange Future			7.09780	7.04190			2,484,230.00	350	56,720
\$ / R	On	13/06/2011	Foreign Exchange Future			7.19390	7.13620			2,302,048.00	320	15,518
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29870	7.23860			0.00	0	288
<b>Total \$ / R Future</b>										<b>46,872,895.60</b>	<b>6,681</b>	<b>361,831</b>
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		9,003.00000	8,948,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		7,003.00000	6,948,000	38.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	34.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		5,003.00000	4,948,000	34.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		3,003.00000	2,948,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		6.00000	7,000	18.50	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1,009.00000	955,000	18.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		153.00000	182,000	14.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		156.00000	130,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		999.00000	1,053,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	1,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		1,997.00000	2,052,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		2,997.00000	3,052,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,604.00000	1,549,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		9,053.00000	8,998,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		7,053.00000	6,998,000	38.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	34.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		5,053.00000	4,998,000	34.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	27.86	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		3,053.00000	2,998,000	27.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		132.00000	155,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		185.00000	153,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		949.00000	1,003,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	1,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		1,947.00000	2,002,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		2,947.00000	3,002,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		9,103.00000	9,048,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		7,103.00000	7,048,000	38.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		5,103.00000	5,048,000	34.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		3,103.00000	3,048,000	28.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		4.00000	5,000	18.91	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		1,107.00000	1,053,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		114.00000	134,000	14.81	0.00	0	10,534
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		217.00000	182,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		900.00000	954,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	2,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		1,897.00000	1,952,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		2,897.00000	2,952,000	18.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		9,153.00000	9,098,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	38.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		7,153.00000	7,098,000	38.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		5,153.00000	5,098,000	35.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		3,153.00000	3,098,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		4.00000	4,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1,157.00000	1,102,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		98.00000	115,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		251.00000	213,000	15.01	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		851.00000	905,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	3,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		1,847.00000	1,902,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		2,847.00000	2,902,000	19.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		5.00000	6,000	18.70	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1,058.00000	1,004,000	18.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		9,203.00000	9,148,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		7,203.00000	7,148,000	38.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		5,203.00000	5,148,000	35.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		3,203.00000	3,148,000	28.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		3.00000	4,000	19.31	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		1,206.00000	1,152,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		83.00000	99,000	15.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		286.00000	247,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		802.00000	855,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		5.00000	3,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		1,797.00000	1,852,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		2,797.00000	2,852,000	19.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		9,253.00000	9,198,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	38.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		7,253.00000	7,198,000	38.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		5,253.00000	5,198,000	35.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		3,253.00000	3,198,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		3.00000	3,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1,256.00000	1,201,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		71.00000	84,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		324.00000	282,000	15.42	0.00	0	3,500
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		754.00000	807,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	5,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		1,747.00000	1,802,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		2,747.00000	2,802,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		9,303.00000	9,248,000	39.74	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		7,303.00000	7,248,000	38.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		5,303.00000	5,248,000	35.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		3,303.00000	3,248,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2.00000	3,000	19.72	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,305.00000	1,251,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		61.00000	72,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		364.00000	320,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		706.00000	758,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		9.00000	6,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		1,697.00000	1,752,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		2,697.00000	2,752,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,503.00000	9,448,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	38.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,503.00000	7,448,000	38.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	35.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,503.00000	5,448,000	35.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	30.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,503.00000	3,448,000	30.14	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	8.45	Call		1.00000	2,000	20.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,504.00000	1,450,000	20.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		31.00000	37,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		534.00000	485,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		520.00000	570,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		23.00000	18,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,497.00000	1,552,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,497.00000	2,552,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,453.00000	9,398,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,453.00000	7,398,000	38.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,453.00000	5,398,000	35.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,453.00000	3,398,000	29.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2.00000	2,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,455.00000	1,400,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		37.00000	44,000	16.24	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		490.00000	442,000	16.24	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		565.00000	616,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		18.00000	14,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,547.00000	1,602,000	20.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,547.00000	2,602,000	20.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	20.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	21.16	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,654.00000	1,599,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,553.00000	9,498,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,553.00000	7,498,000	38.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,553.00000	5,498,000	35.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,553.00000	3,498,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,554.00000	1,499,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		27.00000	32,000	16.65	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		580.00000	530,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		476.00000	524,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		29.00000	22,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,447.00000	1,502,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,447.00000	2,502,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,355.00000	1,300,000	19.93	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	15.85	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,903.00000	8,848,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	37.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,903.00000	6,848,000	37.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	34.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,903.00000	4,848,000	34.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,903.00000	2,848,000	27.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		8.00000	10,000	18.09	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		911.00000	858,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		210.00000	245,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		113.00000	93,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,098.00000	1,152,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	0,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,097.00000	2,152,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,097.00000	3,152,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,953.00000	8,898,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	38.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,953.00000	6,898,000	38.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	34.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,953.00000	4,898,000	34.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,953.00000	2,898,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		7.00000	8,000	18.29	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		960.00000	906,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		180.00000	212,000	14.93	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		133.00000	110,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,048.00000	1,103,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,047.00000	2,102,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,047.00000	3,102,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,353.00000	9,298,000	39.74	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		7,353.00000	7,298,000	38.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,353.00000	5,298,000	35.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,353.00000	3,298,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		52.00000	61,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		405.00000	359,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		658.00000	710,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		11.00000	8,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,647.00000	1,702,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,647.00000	2,702,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,403.00000	9,348,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,403.00000	7,348,000	38.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,403.00000	5,348,000	35.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,403.00000	3,348,000	29.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,405.00000	1,350,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		44.00000	52,000	16.04	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		447.00000	400,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		611.00000	663,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		14.00000	11,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,597.00000	1,652,000	21.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,597.00000	2,652,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		8,103.00000	8,048,000	39.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	36.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		6,103.00000	6,048,000	36.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	33.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		4,103.00000	4,048,000	33.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		2,103.00000	2,048,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		3,897.00000	3,952,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		2,153.00000	2,098,000	23.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	23.30	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,553.00000	2,498,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		2,253.00000	2,198,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,603.00000	2,548,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		10.00000	12,000	17.88	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		863.00000	810,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,953.00000	1,898,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	22.39	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		672.00000	621,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		19.00000	23,000	17.06	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,854.00000	1,799,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	21.98	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		14.00000	16,000	17.47	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		767.00000	714,000	17.47	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		2,053.00000	1,998,000	22.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	22.80	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		625.00000	575,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		22.00000	27,000	16.86	0.00	0	6,534
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		65.00000	70,000	18.70	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		1,023.00000	972,000	18.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		61.00000	66,000	18.89	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		1,069.00000	1,018,000	18.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		70.00000	75,000	18.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		978.00000	927,000	18.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,493.00000	1,439,000	20.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		35.00000	37,000	20.68	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,460.00000	3,404,000	24.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		2.00000	2,000	24.19	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		437.00000	398,000	15.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		179.00000	196,000	15.91	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,398.00000	1,344,000	20.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		40.00000	42,000	20.28	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		590.00000	547,000	16.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		132.00000	145,000	16.71	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		631.00000	586,000	16.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		123.00000	134,000	16.91	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		672.00000	626,000	17.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		114.00000	124,000	17.11	0.00	0	500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Put		401.00000	364,000	15.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.25	Call		193.00000	212,000	15.72	0.00	0	7,500
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Put		302.00000	269,000	15.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.10	Call		244.00000	267,000	15.12	0.00	0	1,200
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Put		512.00000	470,000	16.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.40	Call		154.00000	168,000	16.31	0.00	0	65
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		242.00000	260,000	16.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		556.00000	516,000	16.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		229.00000	246,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		593.00000	552,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		256.00000	275,000	15.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		520.00000	481,000	15.84	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		594.00000	635,000	14.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		158.00000	141,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		209.00000	222,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,020.00000	973,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		201.00000	213,000	17.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,062.00000	1,014,000	17.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		218.00000	231,000	17.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		979.00000	932,000	17.43	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>478,633</b>
<b>Total \$ / R</b>										<b>46,872,895.60</b>	<b>6,681</b>	<b>840,464</b>
£ / R	On	13/12/2010	Foreign Exchange Future			10.97990	10.94890			4,183,341.90	381	24,309
£ / R	On	14/03/2011	Foreign Exchange Future			11.12050	11.08920			0.00	0	22,932
£ / R	On	13/06/2011	Foreign Exchange Future			11.25800	11.22710			0.00	0	1,564
<b>Total £ / R Future</b>										<b>4,183,341.90</b>	<b>381</b>	<b>48,805</b>
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		25.00000	33,000	16.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		976.00000	953,000	16.51	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		930.00000	907,000	16.37	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		29.00000	37,000	16.37	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		170.00000	187,000	15.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		881.00000	867,000	15.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		160.00000	177,000	15.73	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		921.00000	907,000	15.73	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		180.00000	198,000	15.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		841.00000	828,000	15.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		614.00000	605,000	14.90	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		253.00000	275,000	14.90	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,535.00000	1,513,000	17.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		74.00000	83,000	17.18	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Put		1,046.00000	1,030,000	16.04	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.00	Call		135.00000	150,000	16.04	0.00	0	150
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		294.00000	317,000	15.32	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		917.00000	909,000	15.32	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		282.00000	305,000	15.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		955.00000	947,000	15.40	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		307.00000	331,000	15.23	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		880.00000	873,000	15.23	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,940</b>
<b>Total £ / R</b>										<b>4,183,341.90</b>	<b>381</b>	<b>50,745</b>
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08610	0.08560			0.00	0	211
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08730	0.08690			0.00	0	1,185

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>1,396</b>
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		236.00000	257,000	19.46	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		276.00000	247,000	19.46	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		38.00000	41,000	23.24	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,078.00000	1,031,000	23.24	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		971.00000	1,019,000	18.68	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		11.00000	9,000	18.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Call		426.00000	443,000	19.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.09	Put		436.00000	413,000	19.68	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Call		169.00000	176,000	22.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.10	Put		1,179.00000	1,146,000	22.80	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Call		1,048.00000	1,082,000	17.14	0.00	0	0
¥ / R	On	14/03/2011	Foreign Exchange Option	0.08	Put		58.00000	52,000	17.14	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>1,396</b>
€ / R	On	13/12/2010	Foreign Exchange Future			9.75020	9.71920			1,784,286.60	183	11,295
€ / R	On	14/03/2011	Foreign Exchange Future			9.87060	9.83860			0.00	0	11,799
€ / R	On	13/06/2011	Foreign Exchange Future			9.98830	9.95480			0.00	0	5,820
<b>Total € / R Future</b>										<b>1,784,286.60</b>	<b>183</b>	<b>28,914</b>
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,481.00000	10,450,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,481.00000	8,450,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.27	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	16.20	Put		6,481.00000	6,450,000	31.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	27.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,481.00000	4,450,000	27.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	20.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,482.00000	2,451,000	20.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		4.00000	4,000	17.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,485.00000	1,454,000	17.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		53.00000	56,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		534.00000	506,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		555.00000	582,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		36.00000	32,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,520.00000	1,551,000	17.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		1.00000	1,000	17.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,332.00000	2,301,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,531.00000	10,500,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,531.00000	8,500,000	33.17	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		6,531.00000	6,500,000	31.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	27.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,531.00000	4,500,000	27.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,531.00000	2,500,000	20.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		3.00000	3,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,534.00000	1,503,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		46.00000	49,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		577.00000	549,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		512.00000	538,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		43.00000	38,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,470.00000	1,501,000	17.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1.00000	1,000	17.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,231.00000	11,200,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,231.00000	9,200,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,231.00000	7,200,000	32.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	29.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,231.00000	5,200,000	29.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	23.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,231.00000	3,200,000	23.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,232.00000	2,201,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		7.00000	7,000	16.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,238.00000	1,207,000	16.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		103.00000	110,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		334.00000	310,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		783.00000	812,000	14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		14.00000	12,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,131.00000	11,100,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,131.00000	9,100,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,131.00000	7,100,000	32.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,131.00000	5,100,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	23.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,131.00000	3,100,000	23.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,132.00000	2,101,000	19.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		9.00000	10,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,140.00000	1,110,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		133.00000	142,000	12.74	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		264.00000	242,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		878.00000	908,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		9.00000	8,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,281.00000	10,250,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,281.00000	8,250,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,281.00000	6,250,000	31.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	27.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,281.00000	4,250,000	27.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,282.00000	2,251,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		6.00000	6,000	16.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,287.00000	1,256,000	16.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		90.00000	97,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		371.00000	347,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		736.00000	764,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		17.00000	14,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,720.00000	1,751,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,381.00000	10,350,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,381.00000	8,350,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,381.00000	6,350,000	31.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	27.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,381.00000	4,350,000	27.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,382.00000	2,351,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		5.00000	5,000	16.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,386.00000	1,355,000	16.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		69.00000	74,000	13.56	0.00	0	375

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		450.00000	424,000	13.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		644.00000	672,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		25.00000	22,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,620.00000	1,651,000	18.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		1.00000	1,000	18.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,681.00000	10,650,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,681.00000	8,650,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,681.00000	6,650,000	31.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,681.00000	4,650,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	21.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,681.00000	2,650,000	21.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		2.00000	2,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,683.00000	1,652,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		30.00000	33,000	14.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		711.00000	683,000	14.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		391.00000	414,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		72.00000	64,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,321.00000	1,352,000	16.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		2.00000	2,000	16.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,831.00000	10,800,000	33.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,831.00000	8,800,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,831.00000	6,800,000	31.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	28.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,831.00000	4,800,000	28.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	22.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,831.00000	2,800,000	22.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		2.00000	2,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,833.00000	1,802,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		20.00000	22,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		851.00000	822,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		283.00000	304,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		114.00000	104,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,172.00000	1,203,000	15.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		3.00000	3,000	15.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,131.00000	10,100,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,131.00000	8,100,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,131.00000	6,100,000	30.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,131.00000	4,100,000	27.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,870.00000	1,901,000	19.99	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	7.85	Put		1.00000	1,000	19.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,181.00000	10,150,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,181.00000	8,150,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,181.00000	6,150,000	30.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,181.00000	4,150,000	27.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,182.00000	2,151,000	19.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		8.00000	8,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,189.00000	1,158,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		117.00000	125,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		298.00000	275,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		830.00000	859,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		11.00000	9,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,820.00000	1,851,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,231.00000	10,200,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,231.00000	8,200,000	33.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,231.00000	6,200,000	30.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,231.00000	4,200,000	27.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,770.00000	1,801,000	19.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	19.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		621.00000	593,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		40.00000	43,000	14.22	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		251.00000	270,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		132.00000	120,000	12.74	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		470.00000	495,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		51.00000	45,000	13.39	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		342.00000	357,000	13.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		303.00000	286,000	13.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		318.00000	332,000	13.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		329.00000	311,000	13.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		368.00000	383,000	13.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		279.00000	262,000	13.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		175.00000	163,000	13.02	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		514.00000	534,000	13.02	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		719.00000	694,000	14.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		158.00000	165,000	14.67	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		801.00000	775,000	14.96	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		140.00000	146,000	14.96	0.00	0	4,508
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Put		492.00000	470,000	13.79	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.10	Call		231.00000	241,000	13.79	0.00	0	100
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		499.00000	518,000	13.20	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		344.00000	330,000	13.20	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		473.00000	492,000	13.23	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		368.00000	354,000	13.23	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		526.00000	545,000	13.18	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		321.00000	307,000	13.18	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>33,034</b>
<b>Total € / R</b>										<b>1,784,286.60</b>	<b>183</b>	<b>61,948</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.82450	6.81120			0.00	0	14,565
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.83980	6.82590			341,990.00	50	594
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.85090	6.83600			0.00	0	20
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.86140	6.84540			0.00	0	149
<b>Total AU\$ / R Future</b>										<b>341,990.00</b>	<b>50</b>	<b>15,328</b>
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		67.00000	79,000	10.93	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		156.00000	155,000	10.93	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		192.00000	189,000	11.13	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		53.00000	63,000	11.13	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		252.00000	271,000	11.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		126.00000	131,000	11.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		223.00000	240,000	11.32	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		147.00000	150,000	11.32	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		284.00000	303,000	11.47	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		108.00000	113,000	11.47	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		345.00000	364,000	11.63	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		159.00000	163,000	11.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		315.00000	334,000	11.60	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		179.00000	183,000	11.60	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		377.00000	396,000	11.66	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Put		141.00000	145,000	11.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		405.00000	423,000	11.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		210.00000	212,000	11.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		377.00000	394,000	11.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		232.00000	233,000	11.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		435.00000	453,000	11.89	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		190.00000	192,000	11.89	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total AU\$ / R</b>										<b>341,990.00</b>	<b>50</b>	<b>15,528</b>
CAD/ R	On	13/12/2010	Foreign Exchange Future			6.82480	6.80040			0.00	0	706
CAD/ R	On	14/03/2011	Foreign Exchange Future			6.90220	6.87720			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>706</b>
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		3.00000	3,000	15.46	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		903.00000	878,000	15.46	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		2.00000	2,000	15.73	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		952.00000	927,000	15.73	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		4.00000	4,000	15.20	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		854.00000	829,000	15.20	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Call		127.00000	132,000	11.31	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.05	Put		300.00000	280,000	11.31	0.00	0	0
CAD/ R	On	14/03/2011	Foreign Exchange Option	7.10	Call		113.00000	117,000	11.47	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 14/03/2011 Foreign Exchange Option	7.10	Put		336.00000	315,000	11.47		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Call		143.00000	149,000	11.15		0.00	0	0
CAD/ R On 14/03/2011 Foreign Exchange Option	7.00	Put		266.00000	247,000	11.15		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>706</b>
CHF / R On 13/12/2010 Foreign Exchange Future			7.17940	7.20540				0.00	0	150
CHF / R On 14/03/2011 Foreign Exchange Future			7.28330	7.30900				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>150</b>
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		253.00000	229,000	14.59		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		98.00000	100,000	14.59		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		221.00000	198,000	14.38		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		116.00000	119,000	14.38		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		288.00000	264,000	14.79		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		83.00000	85,000	14.79		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Call		304.00000	290,000	15.03		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.25	Put		245.00000	257,000	15.03		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Call		279.00000	266,000	15.06		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.30	Put		270.00000	283,000	15.06		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Call		330.00000	315,000	15.00		0.00	0	0
CHF / R On 14/03/2011 Foreign Exchange Option	7.20	Put		221.00000	232,000	15.00		0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>150</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>53,182,514.10</b>	<b>7,295</b>	<b>457,130</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>513,807</b>
<b>Grand Total:</b>							<b>53,182,514.10</b>	<b>7,295</b>	<b>970,937</b>