



# Currency Derivatives Daily MTM Report

Daily summary for: 08/09/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future			7.24400	7.27410			50,816,660.00	7,015	229,385
\$ / R	On	13/12/2010	Foreign Exchange Future			7.35160	7.38160			53,041,794.00	7,215	120,463
\$ / R	On	14/03/2011	Foreign Exchange Future			7.45580	7.48850			827,593.80	111	12,118
\$ / R	On	13/06/2011	Foreign Exchange Future			7.55940	7.59120			1,889,850.00	250	9,275
<b>Total \$ / R Future</b>										<b>106,575,897.80</b>	<b>14,591</b>	<b>371,241</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,576.00000	8,606,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,576.00000	6,606,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	47.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,576.00000	4,606,000	47.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	40.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,576.00000	2,606,000	40.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		424.00000	394,000	13.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		0.00000	0,000	13.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,424.00000	1,394,000	14.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,424.00000	2,394,000	14.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	14.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,424.00000	3,394,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,526.00000	8,556,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,526.00000	6,556,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	47.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,526.00000	4,556,000	47.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	40.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,526.00000	2,556,000	40.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	19.60	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		526.00000	556,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		474.00000	444,000	13.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		0.00000	0,000	13.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,474.00000	1,444,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,474.00000	2,444,000	14.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	14.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,474.00000	3,444,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	20.23	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		576.00000	606,000	20.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,626.00000	8,656,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,626.00000	6,656,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	47.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,626.00000	4,656,000	47.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	40.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,626.00000	2,656,000	40.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	20.85	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		626.00000	656,000	20.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		374.00000	344,000	13.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		0.00000	0,000	13.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,374.00000	1,344,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,374.00000	2,344,000	14.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	14.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,374.00000	3,344,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,676.00000	8,706,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,676.00000	6,706,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	47.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,676.00000	4,706,000	47.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	40.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,676.00000	2,706,000	40.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	21.47	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		676.00000	706,000	21.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		324.00000	294,000	13.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		0.00000	0,000	13.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,324.00000	1,294,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,324.00000	2,294,000	14.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	14.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,324.00000	3,294,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,776.00000	8,806,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,776.00000	6,806,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	47.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,776.00000	4,806,000	47.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	41.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,776.00000	2,806,000	41.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		776.00000	806,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		226.00000	196,000	13.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		2.00000	2,000	13.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,224.00000	1,194,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	14.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,224.00000	2,194,000	14.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	14.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,224.00000	3,194,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,826.00000	8,856,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,826.00000	6,856,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,826.00000	4,856,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	41.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,826.00000	2,856,000	41.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	23.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		826.00000	856,000	23.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		178.00000	149,000	12.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		4.00000	5,000	12.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,174.00000	1,144,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,174.00000	2,144,000	14.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	14.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,174.00000	3,144,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,876.00000	8,906,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	50.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,876.00000	6,906,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	48.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,876.00000	4,906,000	48.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	41.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,876.00000	2,906,000	41.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	23.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		876.00000	906,000	23.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		134.00000	106,000	12.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		10.00000	12,000	12.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,124.00000	1,094,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,124.00000	2,094,000	14.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	14.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,124.00000	3,094,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,026.00000	9,056,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	50.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,026.00000	7,056,000	50.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	48.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,026.00000	5,056,000	48.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	42.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,026.00000	3,056,000	42.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		38.00000	23,000	13.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		64.00000	79,000	13.37	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		974.00000	944,000	14.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	14.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,974.00000	1,944,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,974.00000	2,944,000	15.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	15.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,976.00000	9,006,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	50.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,976.00000	7,006,000	50.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	48.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,976.00000	5,006,000	48.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	41.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,976.00000	3,006,000	41.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	25.21	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		976.00000	1,006,000	25.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		61.00000	40,000	12.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		37.00000	46,000	12.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,024.00000	994,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,024.00000	1,994,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,024.00000	2,994,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	50.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,126.00000	9,156,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	50.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,126.00000	7,156,000	50.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	48.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,126.00000	5,156,000	48.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	42.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,126.00000	3,156,000	42.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	27.08	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,126.00000	1,156,000	27.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		13.00000	6,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		139.00000	162,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		874.00000	844,000	14.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	14.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,874.00000	1,844,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,874.00000	2,844,000	15.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	15.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	25.83	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,026.00000	1,056,000	25.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,426.00000	8,456,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,426.00000	6,456,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	47.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,426.00000	4,456,000	47.09	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	39.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,426.00000	2,456,000	39.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	18.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		426.00000	456,000	18.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		574.00000	544,000	13.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	13.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,574.00000	1,544,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,574.00000	2,544,000	15.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	15.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,574.00000	3,544,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,476.00000	8,506,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,476.00000	6,506,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	47.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,476.00000	4,506,000	47.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	39.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,476.00000	2,506,000	39.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		0.00000	0,000	18.98	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		476.00000	506,000	18.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		524.00000	494,000	13.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		0.00000	0,000	13.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,524.00000	1,494,000	14.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,524.00000	2,494,000	15.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	15.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,524.00000	3,494,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,726.00000	8,756,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,726.00000	6,756,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	47.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,726.00000	4,756,000	47.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	40.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,726.00000	2,756,000	40.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	22.10	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		726.00000	756,000	22.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		275.00000	244,000	13.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		1.00000	0,000	13.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,274.00000	1,244,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,274.00000	2,244,000	14.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	14.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,274.00000	3,244,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,926.00000	8,956,000	50.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,926.00000	6,956,000	50.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	48.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,926.00000	4,956,000	48.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	41.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,926.00000	2,956,000	41.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	24.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		926.00000	956,000	24.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		94.00000	69,000	12.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		20.00000	25,000	12.82	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,074.00000	1,044,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,074.00000	2,044,000	14.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	14.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,074.00000	3,044,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,076.00000	9,106,000	50.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	50.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,076.00000	7,106,000	50.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	48.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,076.00000	5,106,000	48.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	42.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,076.00000	3,106,000	42.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	26.46	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		1,076.00000	1,106,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		23.00000	12,000	13.99	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		99.00000	118,000	13.99	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		924.00000	894,000	14.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	14.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,924.00000	1,894,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,924.00000	2,894,000	15.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	15.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,026.00000	2,056,000	37.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	36.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,876.00000	1,906,000	36.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,276.00000	1,306,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	28.95	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,426.00000	1,456,000	30.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	30.82	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	35.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,826.00000	1,856,000	35.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	34.56	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,726.00000	1,756,000	34.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	29.57	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,326.00000	1,356,000	29.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		327.00000	356,000	17.11	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		1.00000	0,000	17.11	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		1.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		377.00000	406,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,226.00000	1,256,000	28.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	28.33	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		4.00000	2,000	15.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		230.00000	258,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,568.00000	8,598,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	34.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,568.00000	6,598,000	34.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,568.00000	4,598,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		4.00000	3,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,572.00000	2,601,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		77.00000	70,000	17.28	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		645.00000	668,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		497.00000	471,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		65.00000	69,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,434.00000	1,404,000	17.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,432.00000	2,402,000	23.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,432.00000	3,402,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		29.00000	27,000	20.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,197.00000	1,225,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,618.00000	8,648,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,618.00000	6,648,000	35.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	28.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,618.00000	4,648,000	28.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		3.00000	3,000	24.87	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,621.00000	2,651,000	24.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		458.00000	434,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		76.00000	82,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,384.00000	1,354,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,382.00000	2,352,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,382.00000	3,352,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,668.00000	8,698,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,668.00000	6,698,000	35.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	28.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,668.00000	4,698,000	28.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		3.00000	3,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,671.00000	2,701,000	24.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		64.00000	59,000	17.77	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		732.00000	757,000	17.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		421.00000	397,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		89.00000	95,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,334.00000	1,304,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,332.00000	2,302,000	22.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,332.00000	3,302,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,718.00000	8,748,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	35.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,718.00000	6,748,000	35.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,718.00000	4,748,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		3.00000	2,000	24.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,721.00000	2,750,000	24.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		59.00000	54,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		777.00000	802,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		386.00000	363,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		104.00000	111,000	14.46	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,284.00000	1,254,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,282.00000	2,252,000	22.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,282.00000	3,252,000	23.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		70.00000	64,000	17.52	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		688.00000	712,000	17.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,768.00000	8,798,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	35.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,768.00000	6,798,000	35.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	28.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,768.00000	4,798,000	28.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		3.00000	2,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,771.00000	2,800,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		54.00000	50,000	18.27	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		822.00000	848,000	18.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		353.00000	330,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		121.00000	128,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,235.00000	1,205,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		3.00000	3,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,232.00000	2,202,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,232.00000	3,202,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,818.00000	8,848,000	39.29	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	14.20	Call		0.00000	0,000	35.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,818.00000	6,848,000	35.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,818.00000	4,848,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		2.00000	2,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,820.00000	2,850,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		50.00000	46,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		868.00000	894,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		321.00000	299,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		139.00000	147,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,185.00000	1,155,000	15.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	3,000	15.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,182.00000	2,152,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,182.00000	3,152,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,868.00000	8,898,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,868.00000	6,898,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	29.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,868.00000	4,898,000	29.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		2.00000	2,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,870.00000	2,900,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		46.00000	42,000	18.76	0.00	0	4,000

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	8.25	Put		914.00000	940,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		290.00000	269,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		158.00000	167,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,136.00000	1,106,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	4,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,132.00000	2,102,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,132.00000	3,102,000	24.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,068.00000	9,098,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	36.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,068.00000	7,098,000	36.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	29.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,068.00000	5,098,000	29.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	1,000	25.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,069.00000	3,099,000	25.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		34.00000	31,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,102.00000	1,129,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		192.00000	178,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		260.00000	276,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		940.00000	911,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		8.00000	9,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,932.00000	1,902,000	21.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.00	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	4.45	Call		2,932.00000	2,902,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,018.00000	9,048,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	36.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,018.00000	7,048,000	36.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,018.00000	5,048,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		2.00000	1,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,020.00000	3,049,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		37.00000	33,000	19.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,055.00000	1,081,000	19.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		211.00000	196,000	14.56	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		229.00000	244,000	14.56	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		988.00000	959,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		6.00000	7,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,982.00000	1,952,000	21.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,982.00000	2,952,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		28.00000	25,000	20.49	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,246.00000	1,273,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,118.00000	9,148,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	36.62	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	14.50	Put		7,118.00000	7,148,000	36.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,118.00000	5,148,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,119.00000	3,149,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		32.00000	29,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,150.00000	1,177,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		175.00000	162,000	15.05	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		293.00000	310,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		892.00000	863,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		10.00000	11,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,882.00000	1,852,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,882.00000	2,852,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		43.00000	39,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		961.00000	987,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,468.00000	8,498,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	34.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,468.00000	6,498,000	34.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,468.00000	4,498,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		5.00000	4,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,473.00000	2,502,000	24.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		91.00000	84,000	16.78	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		559.00000	582,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		577.00000	551,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		45.00000	49,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,533.00000	1,503,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,532.00000	2,502,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,532.00000	3,502,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,518.00000	8,548,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	34.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,518.00000	6,548,000	34.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	28.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,518.00000	4,548,000	28.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		4.00000	3,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,522.00000	2,551,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		84.00000	77,000	17.03	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		602.00000	625,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		536.00000	510,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		54.00000	58,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,483.00000	1,453,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,482.00000	2,452,000	23.29	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	4.90	Put		0.00000	0,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,482.00000	3,452,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,918.00000	8,948,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	36.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,918.00000	6,948,000	36.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	29.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,918.00000	4,948,000	29.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		2.00000	2,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,920.00000	2,950,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		262.00000	242,000	14.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		180.00000	190,000	14.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,086.00000	1,056,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		4.00000	4,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,082.00000	2,052,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,082.00000	3,052,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,968.00000	8,998,000	39.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	36.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,968.00000	6,998,000	36.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	29.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,968.00000	4,998,000	29.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		2.00000	1,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,970.00000	2,999,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		40.00000	36,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,008.00000	1,034,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		236.00000	216,000	14.31	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		204.00000	214,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,037.00000	1,007,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		5.00000	5,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,032.00000	2,002,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,032.00000	3,002,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,668.00000	7,698,000	38.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	32.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,668.00000	5,698,000	32.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	25.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,668.00000	3,698,000	25.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		16.00000	14,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,684.00000	1,712,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,332.00000	4,302,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,733.00000	1,761,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		15.00000	13,000	22.96	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		9.00000	8,000	24.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,127.00000	2,156,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		13.00000	12,000	23.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,831.00000	1,860,000	23.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		8.00000	7,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,176.00000	2,205,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		100.00000	92,000	16.54	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		518.00000	540,000	16.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,537.00000	1,565,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		19.00000	17,000	21.97	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		363.00000	382,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		145.00000	134,000	15.55	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,439.00000	1,467,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		21.00000	19,000	21.48	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		120.00000	111,000	16.04	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		438.00000	459,000	16.04	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,635.00000	1,663,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		17.00000	15,000	22.47	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		327.00000	345,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		159.00000	147,000	15.30	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		178.00000	170,000	17.33	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		690.00000	714,000	17.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		168.00000	161,000	17.53	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		730.00000	755,000	17.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		188.00000	180,000	17.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		650.00000	674,000	17.14	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,118.00000	1,145,000	19.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		106.00000	101,000	19.32	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,032.00000	3,062,000	25.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		20.00000	18,000	25.33	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		232.00000	244,000	15.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		420.00000	400,000	15.02	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,029.00000	1,055,000	18.92	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		117.00000	111,000	18.92	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		331.00000	350,000	15.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		319.00000	306,000	15.35	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		362.00000	382,000	15.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		300.00000	288,000	15.55	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		473.00000	453,000	15.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		332.00000	344,000	15.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		448.00000	429,000	15.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		357.00000	370,000	15.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		498.00000	478,000	15.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		307.00000	319,000	15.12	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		966.00000	938,000	14.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		75.00000	79,000	14.31	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>532,125</b>
<b>Total \$ / R</b>										<b>106,575,897.80</b>	<b>14,591</b>	<b>903,366</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.20890	11.13190			89,738,453.40	8,006	21,120
£ / R	On	13/12/2010	Foreign Exchange Future			11.36890	11.28910			90,087,163.60	7,924	20,472
£ / R	On	14/03/2011	Foreign Exchange Future			11.52410	11.44580			17,551,204.30	1,523	8,578

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 Future			11.67790	11.59600			0.00	0	0
<b>Total £ / R Future</b>										<b>197,376,821.30</b>	<b>17,453</b>	<b>50,170</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	29.36	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,668.00000	1,591,000	29.36	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	28.23	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,568.00000	1,491,000	28.23	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	28.79	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,618.00000	1,541,000	28.79	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		868.00000	791,000	20.31	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	20.31	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		140.00000	154,000	15.05	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		751.00000	685,000	15.05	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		710.00000	645,000	14.88	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		149.00000	164,000	14.88	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		345.00000	367,000	14.80	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		699.00000	643,000	14.80	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		331.00000	352,000	14.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		735.00000	678,000	14.93	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		360.00000	382,000	14.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		664.00000	608,000	14.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		467.00000	422,000	13.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		463.00000	496,000	13.97	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,296.00000	1,228,000	16.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		192.00000	202,000	16.75	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		494.00000	524,000	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		748.00000	696,000	14.82	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		479.00000	507,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		783.00000	729,000	14.92	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		511.00000	542,000	14.71	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		715.00000	664,000	14.71	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,790</b>
<b>Total £ / R</b>										<b>197,376,821.30</b>	<b>17,453</b>	<b>51,960</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08630	0.08690			0.00	0	343
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08770	0.08830			2,192.50	25	241
<b>Total ¥ / R Future</b>										<b>2,192.50</b>	<b>25</b>	<b>584</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		414.00000	359,000	30.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		14.00000	19,000	30.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		461.00000	426,000	18.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		231.00000	256,000	18.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		147.00000	133,000	22.66	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		917.00000	963,000	22.66	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,248.00000	1,191,000	18.33	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		18.00000	21,000	18.33	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>2,192.50</b>	<b>25</b>	<b>584</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.23130	9.26180			4,015,615.50	435	18,929
€ / R	On	13/12/2010	Foreign Exchange Future			9.36660	9.39670			2,388,483.00	255	7,134
€ / R	On	14/03/2011	Foreign Exchange Future			9.49710	9.52990			1,329,594.00	140	10,974
€ / R	On	13/06/2011	Foreign Exchange Future			9.62680	9.65810			0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>7,733,692.50</b>	<b>830</b>	<b>42,037</b>	
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	36.90		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,403.00000	2,434,000	36.90		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	22.22		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		938.00000	969,000	22.22		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,238.00000	1,269,000	25.69		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	25.69		0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		738.00000	769,000	19.91		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	19.91		0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		538.00000	569,000	17.60		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	17.60		0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		37.00000	24,000	11.82		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		75.00000	93,000	11.82		0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.15		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,803.00000	10,833,000	34.15		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.15		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,803.00000	8,833,000	34.15		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.83		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,803.00000	6,833,000	30.83		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.37		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,803.00000	4,833,000	25.37		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		4.00000	4,000	21.77		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,807.00000	2,837,000	21.77		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		18.00000	18,000	20.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,821.00000	1,851,000	20.14		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	10.20	Call		67.00000	64,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		870.00000	897,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		355.00000	335,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		158.00000	168,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,203.00000	1,174,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		6.00000	7,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		5.00000	5,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,658.00000	2,688,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,853.00000	10,883,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,853.00000	8,883,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,853.00000	6,883,000	30.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,853.00000	4,883,000	25.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		4.00000	3,000	21.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,857.00000	2,886,000	21.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		17.00000	17,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,870.00000	1,900,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		62.00000	59,000	16.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		915.00000	942,000	16.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		325.00000	306,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		178.00000	189,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,154.00000	1,125,000	13.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		7.00000	8,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,553.00000	11,583,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,553.00000	9,583,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,553.00000	7,583,000	33.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,553.00000	5,583,000	27.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,554.00000	3,584,000	22.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		6.00000	5,000	21.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,559.00000	2,588,000	21.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		24.00000	24,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,577.00000	1,607,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		99.00000	93,000	15.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		652.00000	676,000	15.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		527.00000	505,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		80.00000	88,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,453.00000	11,483,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,453.00000	9,483,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,453.00000	7,483,000	32.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,453.00000	5,483,000	27.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,454.00000	3,484,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		7.00000	7,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,460.00000	2,490,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		27.00000	26,000	18.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,480.00000	1,509,000	18.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		116.00000	110,000	14.73	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		569.00000	593,000	14.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		606.00000	582,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		59.00000	65,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,603.00000	10,633,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,603.00000	8,633,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,603.00000	6,633,000	30.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,603.00000	4,633,000	24.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		5.00000	5,000	21.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,608.00000	2,638,000	21.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		23.00000	22,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,626.00000	1,655,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		91.00000	86,000	15.33	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	10.00	Put		694.00000	719,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		490.00000	468,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		93.00000	101,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,401.00000	1,371,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		4.00000	4,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,703.00000	10,733,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,703.00000	8,733,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,703.00000	6,733,000	30.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,703.00000	4,733,000	25.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		5.00000	4,000	21.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,708.00000	2,737,000	21.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		20.00000	20,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,723.00000	1,753,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		78.00000	74,000	15.73	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		781.00000	807,000	15.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		420.00000	398,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		123.00000	131,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,302.00000	1,273,000	14.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		5.00000	6,000	14.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,003.00000	11,033,000	34.15	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	18.40	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,003.00000	9,033,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,003.00000	7,033,000	31.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,003.00000	5,033,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		3.00000	3,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,006.00000	3,036,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		15.00000	14,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,018.00000	2,047,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		50.00000	48,000	16.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,053.00000	1,081,000	16.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		246.00000	232,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		249.00000	265,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,007.00000	980,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		10.00000	13,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,153.00000	11,183,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,153.00000	9,183,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,153.00000	7,183,000	31.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,153.00000	5,183,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		2.00000	2,000	22.19	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	12.55	Put		3,155.00000	3,185,000	22.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		12.00000	11,000	20.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,165.00000	2,194,000	20.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		40.00000	39,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,193.00000	1,222,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		191.00000	180,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		344.00000	363,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		867.00000	840,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		20.00000	23,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,453.00000	10,483,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,453.00000	8,483,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	29.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,453.00000	6,483,000	29.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,453.00000	4,483,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,550.00000	1,520,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		3.00000	3,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,503.00000	10,533,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,503.00000	8,533,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	29.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,503.00000	6,533,000	29.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,503.00000	4,533,000	24.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		6.00000	6,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,509.00000	2,539,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		26.00000	25,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,529.00000	1,558,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		107.00000	101,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		610.00000	634,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		566.00000	543,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		69.00000	76,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,500.00000	1,471,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		3.00000	4,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,553.00000	10,583,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,553.00000	8,583,000	34.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,553.00000	6,583,000	30.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,553.00000	4,583,000	24.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,451.00000	1,421,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		4.00000	4,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		961.00000	988,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		58.00000	55,000	16.53	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		176.00000	166,000	13.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		379.00000	399,000	13.72	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		297.00000	278,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		200.00000	211,000	12.74	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		277.00000	263,000	14.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		547.00000	566,000	14.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		263.00000	250,000	14.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		583.00000	603,000	14.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		292.00000	278,000	14.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		512.00000	531,000	14.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		351.00000	366,000	13.45	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		381.00000	363,000	13.45	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,023.00000	1,048,000	16.30	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		153.00000	145,000	16.30	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,110.00000	1,135,000	16.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		140.00000	132,000	16.62	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		411.00000	403,000	14.34	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		553.00000	576,000	14.34	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		395.00000	387,000	14.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		587.00000	610,000	14.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		429.00000	420,000	14.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		521.00000	543,000	14.21	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>39,714</b>
<b>Total € / R</b>										<b>7,733,692.50</b>	<b>830</b>	<b>81,751</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.65170	6.63970			3,691,693.50	555	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.67750	6.66480			3,759,432.50	563	10,506

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 Future			6.69840	6.68730			133,968.00	20	561
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.71790	6.70560			0.00	0	0
<b>Total AU\$ / R Future</b>							<b>7,585,094.00</b>	<b>1,138</b>	<b>25,558</b>
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		0.00000	0,000	11.68	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		260.00000	248,000	11.68	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		85.00000	87,000	12.70	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		320.00000	310,000	12.70	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		360.00000	349,000	12.93	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		75.00000	76,000	12.93	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		233.00000	236,000	12.40	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		246.00000	238,000	12.40	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		214.00000	217,000	12.59	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		277.00000	269,000	12.59	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		258.00000	261,000	12.41	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		221.00000	213,000	12.41	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		320.00000	324,000	12.43	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		264.00000	256,000	12.43	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		295.00000	299,000	12.42	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		289.00000	281,000	12.42	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		346.00000	351,000	12.43	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		240.00000	233,000	12.43	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>7,585,094.00</b>	<b>1,138</b>	<b>25,758</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			6.98510	6.96540			0.00	0	70

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Future			7.07340	7.05490			113,174.40	16	833
<b>Total CAD/ R Future</b>							<b>113,174.40</b>	<b>16</b>	<b>903</b>
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		0.00000	0,000	15.24	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		535.00000	515,000	15.24	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		31.00000	30,000	13.89	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		676.00000	657,000	13.89	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		27.00000	26,000	14.07	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		722.00000	703,000	14.07	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		35.00000	34,000	13.71	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		630.00000	611,000	13.71	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>113,174.40</b>	<b>16</b>	<b>903</b>
CHF / R On 13/09/2010 Foreign Exchange Future			7.17560	7.19550			0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.28860	7.30830			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Call		201.00000	180,000	14.61	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		6.00000	4,000	14.61	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		157.00000	135,000	14.42	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		12.00000	9,000	14.42	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		248.00000	227,000	14.81	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		3.00000	1,000	14.81	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		384.00000	370,000	15.75	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		126.00000	131,000	15.75	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		351.00000	338,000	15.74	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		143.00000	149,000	15.74	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		418.00000	403,000	15.76	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		110.00000	114,000	15.76	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>0</b>
<b>Total Futures</b>							<b>319,386,872.50</b>	<b>34,053</b>	<b>490,493</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>573,829</b>
<b>Grand Total:</b>							<b>319,386,872.50</b>	<b>34,053</b>	<b>1,064,322</b>