



# Currency Derivatives Daily MTM Report

Daily summary for: 10/09/2010

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			7.17300	7.18340			531,461,916.00	74,092	109,980
\$ / R	On	13/12/2010	Foreign Exchange Future			7.27570	7.28610			619,256,654.10	85,113	250,539
\$ / R	On	14/03/2011	Foreign Exchange Future			7.37710	7.38870			47,147,046.10	6,391	18,729
\$ / R	On	13/06/2011	Foreign Exchange Future			7.47680	7.49020			3,028,104.00	405	9,680
<b>Total \$ / R Future</b>										<b>1,200,893,720.20</b>	<b>166,001</b>	<b>388,928</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,667.00000	8,677,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,667.00000	6,677,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	53.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,667.00000	4,677,000	53.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	47.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,667.00000	2,677,000	47.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		334.00000	323,000	12.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		1.00000	0,000	12.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,333.00000	1,323,000	17.70	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	17.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,333.00000	2,323,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,333.00000	3,323,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,617.00000	8,627,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,617.00000	6,627,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	53.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,617.00000	4,627,000	53.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	47.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,617.00000	2,627,000	47.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	21.72	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		617.00000	627,000	21.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		383.00000	373,000	13.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		0.00000	0,000	13.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,383.00000	1,373,000	17.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	17.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,383.00000	2,373,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,383.00000	3,373,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	22.57	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		667.00000	677,000	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	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,717.00000	8,727,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,717.00000	6,727,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	53.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,717.00000	4,727,000	53.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	48.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,717.00000	2,727,000	48.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	23.42	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		717.00000	727,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		284.00000	273,000	12.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		1.00000	0,000	12.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,283.00000	1,273,000	17.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	17.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,283.00000	2,273,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,283.00000	3,273,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,767.00000	8,777,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,767.00000	6,777,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	53.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,767.00000	4,777,000	53.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	48.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,767.00000	2,777,000	48.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	24.27	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		767.00000	777,000	24.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		234.00000	223,000	12.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		1.00000	0,000	12.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,233.00000	1,223,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,233.00000	2,223,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,233.00000	3,223,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,867.00000	8,877,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	53.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,867.00000	6,877,000	53.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	53.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,867.00000	4,877,000	53.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	48.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,867.00000	2,877,000	48.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	25.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		867.00000	877,000	25.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		139.00000	124,000	11.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		6.00000	1,000	11.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,133.00000	1,123,000	17.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	17.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,133.00000	2,123,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,133.00000	3,123,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,917.00000	8,927,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	53.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,917.00000	6,927,000	53.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	53.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,917.00000	4,927,000	53.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	48.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,917.00000	2,927,000	48.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	26.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		917.00000	927,000	26.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		96.00000	79,000	11.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		13.00000	6,000	11.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,083.00000	1,073,000	17.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	17.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,083.00000	2,073,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,083.00000	3,073,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,967.00000	8,977,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	53.56	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		6,967.00000	6,977,000	53.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	53.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,967.00000	4,977,000	53.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	49.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,967.00000	2,977,000	49.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	27.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		967.00000	977,000	27.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		59.00000	41,000	10.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		26.00000	18,000	10.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,033.00000	1,023,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,033.00000	2,023,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,033.00000	3,023,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,117.00000	9,127,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	53.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,117.00000	7,127,000	53.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	53.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,117.00000	5,127,000	53.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	49.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,117.00000	3,127,000	49.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		8.00000	3,000	13.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		125.00000	130,000	13.25	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		883.00000	873,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,883.00000	1,873,000	18.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	18.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,883.00000	2,873,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		9,067.00000	9,077,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	53.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		7,067.00000	7,077,000	53.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	53.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		5,067.00000	5,077,000	53.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	49.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		3,067.00000	3,077,000	49.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	29.35	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		1,067.00000	1,077,000	29.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		16.00000	7,000	12.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		83.00000	84,000	12.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		933.00000	923,000	16.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	16.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		1,933.00000	1,923,000	18.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	18.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		2,933.00000	2,923,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	53.52	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		9,217.00000	9,227,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	53.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,217.00000	7,227,000	53.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	53.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,217.00000	5,227,000	53.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	50.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,217.00000	3,227,000	50.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	31.89	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,217.00000	1,227,000	31.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		2.00000	0,000	14.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		219.00000	227,000	14.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		783.00000	773,000	15.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	15.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,783.00000	1,773,000	18.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	18.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,783.00000	2,773,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	30.20	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,117.00000	1,127,000	30.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,517.00000	8,527,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	53.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,517.00000	6,527,000	53.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	53.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,517.00000	4,527,000	53.67	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	47.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,517.00000	2,527,000	47.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		517.00000	527,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		483.00000	473,000	13.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	13.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,483.00000	1,473,000	17.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	17.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,483.00000	2,473,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,483.00000	3,473,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,567.00000	8,577,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	53.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,567.00000	6,577,000	53.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	53.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,567.00000	4,577,000	53.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	47.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,567.00000	2,577,000	47.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		0.00000	0,000	20.88	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		567.00000	577,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		433.00000	423,000	13.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		0.00000	0,000	13.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,433.00000	1,423,000	17.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	17.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,433.00000	2,423,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,433.00000	3,423,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,817.00000	8,827,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,817.00000	6,827,000	53.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	53.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,817.00000	4,827,000	53.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	48.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,817.00000	2,827,000	48.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	25.11	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		817.00000	827,000	25.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		186.00000	173,000	11.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		3.00000	0,000	11.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,183.00000	1,173,000	17.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	17.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,183.00000	2,173,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,183.00000	3,173,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		9,017.00000	9,027,000	53.52	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	53.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		7,017.00000	7,027,000	53.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	53.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		5,017.00000	5,027,000	53.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	49.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		3,017.00000	3,027,000	49.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		1,017.00000	1,027,000	28.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		31.00000	18,000	11.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		48.00000	45,000	11.56	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		983.00000	973,000	16.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	16.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		1,983.00000	1,973,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		2,983.00000	2,973,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,167.00000	9,177,000	53.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	53.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,167.00000	7,177,000	53.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	53.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,167.00000	5,177,000	53.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	50.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,167.00000	3,177,000	50.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	31.05	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		1,167.00000	1,177,000	31.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		3.00000	1,000	14.10	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		170.00000	178,000	14.10	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		833.00000	823,000	15.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	15.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,833.00000	1,823,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,833.00000	2,823,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	45.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,117.00000	2,127,000	45.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	44.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,967.00000	1,977,000	44.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,367.00000	1,377,000	34.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	34.44	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,517.00000	1,527,000	36.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	36.98	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	43.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,917.00000	1,927,000	43.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	42.06	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,817.00000	1,827,000	42.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	35.28	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,417.00000	1,427,000	35.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		417.00000	427,000	18.33	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	18.33	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		0.00000	0,000	19.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		467.00000	477,000	19.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,317.00000	1,327,000	33.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	33.59	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		317.00000	327,000	16.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,664.00000	8,674,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,664.00000	6,674,000	35.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	28.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,664.00000	4,674,000	28.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		3.00000	2,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,667.00000	2,676,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		61.00000	54,000	17.25	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		725.00000	728,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		420.00000	407,000	14.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		84.00000	81,000	14.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,338.00000	1,328,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,336.00000	2,326,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,336.00000	3,326,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		24.00000	20,000	20.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,288.00000	1,294,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,714.00000	8,724,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,714.00000	6,724,000	35.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	28.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,714.00000	4,724,000	28.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		3.00000	2,000	24.58	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,717.00000	2,726,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		384.00000	371,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		98.00000	95,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,289.00000	1,278,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	2,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,286.00000	2,276,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,286.00000	3,276,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,764.00000	8,774,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,764.00000	6,774,000	35.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,764.00000	4,774,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		2.00000	2,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,766.00000	2,776,000	24.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		51.00000	45,000	17.74	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		815.00000	819,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		350.00000	337,000	14.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		114.00000	111,000	14.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,239.00000	1,228,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	2,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,236.00000	2,226,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,236.00000	3,226,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,814.00000	8,824,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	35.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,814.00000	6,824,000	35.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,814.00000	4,824,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		2.00000	1,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,816.00000	2,825,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		47.00000	41,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		861.00000	865,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		318.00000	304,000	14.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		132.00000	128,000	14.02	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,189.00000	1,179,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	3,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,186.00000	2,176,000	21.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,186.00000	3,176,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		56.00000	49,000	17.50	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		770.00000	773,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,864.00000	8,874,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,864.00000	6,874,000	36.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	29.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,864.00000	4,874,000	29.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		2.00000	1,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,866.00000	2,875,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		43.00000	38,000	18.23	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		907.00000	912,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		287.00000	273,000	13.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		151.00000	147,000	13.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,140.00000	1,129,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	3,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,136.00000	2,126,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,136.00000	3,126,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,914.00000	8,924,000	39.44	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	36.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,914.00000	6,924,000	36.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	29.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,914.00000	4,924,000	29.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		2.00000	1,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,916.00000	2,925,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		40.00000	35,000	18.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		954.00000	959,000	18.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		258.00000	244,000	13.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		172.00000	168,000	13.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,090.00000	1,080,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	4,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,086.00000	2,076,000	21.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,086.00000	3,076,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,964.00000	8,974,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,964.00000	6,974,000	36.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,964.00000	4,974,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		2.00000	1,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,966.00000	2,975,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		37.00000	32,000	18.72	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		1,001.00000	1,006,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		231.00000	216,000	13.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		195.00000	190,000	13.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,041.00000	1,030,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	4,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,036.00000	2,026,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,036.00000	3,026,000	19.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	19.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,164.00000	9,174,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	36.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,164.00000	7,174,000	36.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,164.00000	5,174,000	30.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	1,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,165.00000	3,175,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		27.00000	23,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,191.00000	1,197,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		154.00000	144,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		318.00000	318,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		848.00000	838,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		12.00000	12,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,837.00000	1,826,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	20.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,836.00000	2,826,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,114.00000	9,124,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	36.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,114.00000	7,124,000	36.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,114.00000	5,124,000	30.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,115.00000	3,125,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		29.00000	25,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,143.00000	1,149,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		170.00000	160,000	14.56	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		284.00000	284,000	14.56	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		895.00000	885,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		9.00000	9,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,887.00000	1,876,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,886.00000	2,876,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		22.00000	19,000	20.44	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,336.00000	1,343,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,214.00000	9,224,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.14	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	14.50	Put		7,214.00000	7,224,000	37.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,214.00000	5,224,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,215.00000	3,225,000	25.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		25.00000	21,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,239.00000	1,245,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		140.00000	130,000	15.05	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		354.00000	354,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		801.00000	791,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		15.00000	15,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,787.00000	1,776,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,786.00000	2,776,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		34.00000	29,000	18.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,048.00000	1,053,000	18.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,564.00000	8,574,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,564.00000	6,574,000	35.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,564.00000	4,574,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		3.00000	2,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,567.00000	2,576,000	24.39	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		73.00000	65,000	16.76	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		637.00000	639,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		496.00000	484,000	14.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		60.00000	58,000	14.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,438.00000	1,427,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,436.00000	2,426,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,436.00000	3,426,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,614.00000	8,624,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,614.00000	6,624,000	35.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	28.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,614.00000	4,624,000	28.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		3.00000	2,000	24.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,617.00000	2,626,000	24.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		66.00000	59,000	17.01	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		680.00000	683,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		458.00000	445,000	14.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		72.00000	69,000	14.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,388.00000	1,377,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	1,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,386.00000	2,376,000	20.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,386.00000	3,376,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,014.00000	9,024,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	36.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,014.00000	7,024,000	36.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,014.00000	5,024,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,015.00000	3,025,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		206.00000	196,000	14.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		220.00000	220,000	14.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		992.00000	982,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	6,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,987.00000	1,976,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,986.00000	2,976,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,064.00000	9,074,000	39.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	36.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,064.00000	7,074,000	36.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,064.00000	5,074,000	30.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,065.00000	3,075,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		32.00000	27,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,096.00000	1,101,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		187.00000	177,000	14.31	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		251.00000	251,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		943.00000	933,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		7.00000	7,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,937.00000	1,926,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,936.00000	2,926,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	38.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,764.00000	7,774,000	38.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	32.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,764.00000	5,774,000	32.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,764.00000	3,774,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		13.00000	10,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,777.00000	1,784,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,236.00000	4,226,000	30.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	30.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,826.00000	1,834,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		12.00000	10,000	22.89	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		7.00000	5,000	23.94	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		2,221.00000	2,229,000	23.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		11.00000	9,000	23.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,925.00000	1,933,000	23.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		6.00000	5,000	24.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,270.00000	2,279,000	24.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		79.00000	72,000	16.52	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		593.00000	596,000	16.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,629.00000	1,636,000	21.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		15.00000	12,000	21.91	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		429.00000	431,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		115.00000	107,000	15.54	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,531.00000	1,538,000	21.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		17.00000	14,000	21.42	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		96.00000	87,000	16.03	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		510.00000	511,000	16.03	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,728.00000	1,735,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		14.00000	11,000	22.40	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		391.00000	392,000	15.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		127.00000	118,000	15.29	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		156.00000	145,000	17.33	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		767.00000	768,000	17.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		148.00000	137,000	17.53	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		809.00000	810,000	17.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		165.00000	154,000	17.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		726.00000	727,000	17.13	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,205.00000	1,208,000	19.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		94.00000	85,000	19.30	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,129.00000	3,135,000	24.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		18.00000	12,000	24.32	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		271.00000	270,000	14.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		360.00000	347,000	14.72	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,114.00000	1,117,000	18.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		103.00000	94,000	18.90	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		390.00000	390,000	15.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		279.00000	267,000	15.36	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		424.00000	423,000	15.56	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		263.00000	250,000	15.56	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		419.00000	397,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		379.00000	370,000	14.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		396.00000	377,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		406.00000	400,000	14.98	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		442.00000	420,000	14.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		352.00000	343,000	14.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		884.00000	860,000	13.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		94.00000	83,000	13.78	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>1,200,893,720.20</b>	<b>166,001</b>	<b>921,053</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.03520	11.11500			29,717,793.60	2,693	17,372
£ / R	On	13/12/2010	Foreign Exchange Future			11.18620	11.26710			15,571,190.40	1,392	21,700
£ / R	On	14/03/2011	Foreign Exchange Future			11.33540	11.41970			113,354.00	10	8,588

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			11.48180	11.57000			17,222,700.00	1,500	1,500
<b>Total £ / R Future</b>										<b>62,625,038.00</b>	<b>5,595</b>	<b>49,160</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	31.66	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,685.00000	1,765,000	31.66	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	30.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,585.00000	1,665,000	30.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	31.07	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,635.00000	1,715,000	31.07	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		885.00000	965,000	22.16	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	22.16	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		128.00000	105,000	15.13	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		761.00000	819,000	15.13	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		720.00000	777,000	14.98	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		137.00000	113,000	14.98	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		336.00000	294,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		716.00000	759,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		321.00000	281,000	15.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		751.00000	796,000	15.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		351.00000	308,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		681.00000	723,000	14.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		486.00000	519,000	14.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		456.00000	404,000	14.18	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,308.00000	1,369,000	16.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		178.00000	154,000	16.70	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		488.00000	434,000	14.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		768.00000	802,000	14.85	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		471.00000	419,000	14.94	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		801.00000	837,000	14.94	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		505.00000	450,000	14.76	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		735.00000	768,000	14.76	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>62,625,038.00</b>	<b>5,595</b>	<b>50,950</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08510	0.08580			6,808.00	80	50
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08640	0.08710			8,640.00	100	261
<b>Total ¥ / R Future</b>										<b>15,448.00</b>	<b>180</b>	<b>311</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		311.00000	242,000	30.67	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		21.00000	22,000	30.67	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		393.00000	356,000	19.22	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		283.00000	316,000	19.22	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		121.00000	108,000	23.16	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,011.00000	1,068,000	23.16	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,134.00000	1,068,000	18.24	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		24.00000	28,000	18.24	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>15,448.00</b>	<b>180</b>	<b>311</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.12350	9.15110			30,527,231.00	3,346	10,623
€ / R	On	13/12/2010	Foreign Exchange Future			9.25150	9.27970			16,375,155.00	1,770	13,996
€ / R	On	14/03/2011	Foreign Exchange Future			9.37670	9.40730			4,322,658.70	461	11,174
€ / R	On	13/06/2011	Foreign Exchange Future			9.49990	9.53320			7,789,918.00	820	5,820

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>59,014,962.70</b>	<b>6,397</b>	<b>41,613</b>
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	40.42	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,514.00000	2,541,000	40.42	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	25.13	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		1,049.00000	1,077,000	25.13	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,349.00000	1,377,000	29.27	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.27	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		849.00000	877,000	22.38	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	22.38	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		649.00000	677,000	19.62	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	19.62	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		7.00000	2,000	12.73	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		156.00000	179,000	12.73	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,920.00000	10,949,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,920.00000	8,949,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,920.00000	6,949,000	31.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,920.00000	4,949,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	2,000	21.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,922.00000	2,951,000	21.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		13.00000	12,000	20.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,933.00000	1,961,000	20.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		51.00000	47,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		971.00000	996,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		281.00000	265,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		201.00000	214,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,088.00000	1,061,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		8.00000	10,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		3.00000	3,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,773.00000	2,802,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,970.00000	10,999,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,970.00000	8,999,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,970.00000	6,999,000	31.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	26.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,970.00000	4,999,000	26.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	2,000	21.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,972.00000	3,001,000	21.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		12.00000	12,000	20.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,982.00000	2,011,000	20.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		47.00000	44,000	16.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		1,017.00000	1,043,000	16.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		255.00000	239,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		225.00000	238,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,039.00000	1,012,000	13.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		9.00000	11,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,670.00000	11,699,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,670.00000	9,699,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,670.00000	7,699,000	33.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	28.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,670.00000	5,699,000	28.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,671.00000	3,700,000	22.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		4.00000	3,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,674.00000	2,702,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		18.00000	17,000	19.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,688.00000	1,716,000	19.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		76.00000	71,000	15.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		746.00000	770,000	15.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		438.00000	417,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		108.00000	116,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,570.00000	11,599,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,570.00000	9,599,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,570.00000	7,599,000	33.28	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	27.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,570.00000	5,599,000	27.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,571.00000	3,600,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		4.00000	4,000	21.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,574.00000	2,603,000	21.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		20.00000	19,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,590.00000	1,618,000	18.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		90.00000	84,000	15.00	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		660.00000	683,000	15.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		512.00000	489,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		82.00000	88,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,720.00000	10,749,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,720.00000	8,749,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,720.00000	6,749,000	30.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,720.00000	4,749,000	25.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		3.00000	3,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,723.00000	2,752,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		17.00000	16,000	19.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,737.00000	1,765,000	19.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		70.00000	65,000	15.56	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		790.00000	814,000	15.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		404.00000	384,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		124.00000	133,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,285.00000	1,257,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		5.00000	6,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,820.00000	10,849,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,820.00000	8,849,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,820.00000	6,849,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,820.00000	4,849,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		3.00000	3,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,823.00000	2,852,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		15.00000	14,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,835.00000	1,863,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		60.00000	55,000	15.94	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		880.00000	904,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		339.00000	321,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		159.00000	170,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,186.00000	1,159,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		6.00000	8,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,120.00000	11,149,000	34.39	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	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,120.00000	9,149,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,120.00000	7,149,000	32.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,120.00000	5,149,000	26.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		2.00000	2,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,122.00000	3,151,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		10.00000	9,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,130.00000	2,158,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		37.00000	35,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,157.00000	1,184,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		196.00000	184,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		316.00000	333,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		897.00000	871,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		17.00000	20,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,270.00000	11,299,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,270.00000	9,299,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,270.00000	7,299,000	32.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,270.00000	5,299,000	26.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	22.22	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	12.55	Put		3,271.00000	3,300,000	22.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		7.00000	7,000	20.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,277.00000	2,306,000	20.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		30.00000	28,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,300.00000	1,327,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		151.00000	141,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		421.00000	440,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		761.00000	735,000	13.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		31.00000	34,000	13.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,570.00000	10,599,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,570.00000	8,599,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,570.00000	6,599,000	30.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,570.00000	4,599,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,434.00000	1,406,000	15.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		4.00000	5,000	15.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,620.00000	10,649,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,620.00000	8,649,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,620.00000	6,649,000	30.65	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	13.90	Call		0.00000	0,000	25.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,620.00000	4,649,000	25.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		4.00000	4,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,624.00000	2,653,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		19.00000	18,000	18.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,639.00000	1,667,000	18.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		83.00000	77,000	15.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		703.00000	726,000	15.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		474.00000	453,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		94.00000	102,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,384.00000	1,356,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		4.00000	5,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,670.00000	10,699,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,670.00000	8,699,000	34.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,670.00000	6,699,000	30.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,670.00000	4,699,000	25.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,334.00000	1,307,000	14.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		4.00000	6,000	14.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,064.00000	1,089,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		44.00000	40,000	16.70	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		139.00000	129,000	14.05	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		459.00000	478,000	14.05	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		234.00000	219,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		254.00000	268,000	12.91	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		235.00000	224,000	14.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		628.00000	647,000	14.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		223.00000	213,000	14.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		666.00000	686,000	14.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		248.00000	237,000	14.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		591.00000	610,000	14.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		418.00000	434,000	13.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		325.00000	311,000	13.80	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,122.00000	1,145,000	16.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		129.00000	122,000	16.59	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,210.00000	1,234,000	16.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		117.00000	111,000	16.90	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		368.00000	353,000	14.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		635.00000	653,000	14.60	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		353.00000	339,000	14.73	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		670.00000	689,000	14.73	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		384.00000	368,000	14.48	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		601.00000	618,000	14.48	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>59,014,962.70</b>	<b>6,397</b>	<b>81,327</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.64250	6.64880			18,964,337.50	2,855	13,176
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.66510	6.67230			19,028,860.50	2,855	14,226

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			6.68180	6.69020			0.00	0	561
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.69570	6.70560			0.00	0	0
<b>Total AU\$ / R Future</b>							<b>37,993,198.00</b>	<b>5,710</b>	<b>27,963</b>
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		0.00000	0,000	11.47	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		251.00000	258,000	11.47	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		85.00000	81,000	12.70	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		313.00000	316,000	12.70	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		352.00000	356,000	12.93	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		74.00000	71,000	12.93	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		232.00000	228,000	12.45	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		242.00000	246,000	12.45	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		213.00000	209,000	12.65	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		273.00000	277,000	12.65	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		257.00000	252,000	12.46	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		217.00000	220,000	12.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		317.00000	312,000	12.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		261.00000	266,000	12.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		292.00000	287,000	12.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		286.00000	291,000	12.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		343.00000	338,000	12.46	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		237.00000	242,000	12.46	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>37,993,198.00</b>	<b>5,710</b>	<b>28,163</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			6.94810	6.96460			208,443.00	30	40

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			7.03300	7.04970			210,990.00	30	863
<b>Total CAD/ R Future</b>										<b>419,433.00</b>	<b>60</b>	<b>903</b>
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	15.31	0.00	0	0
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Put		535.00000	552,000	15.31	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		29.00000	25,000	13.99	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		679.00000	692,000	13.99	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		26.00000	22,000	14.18	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		726.00000	739,000	14.18	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		33.00000	29,000	13.81	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		633.00000	646,000	13.81	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>419,433.00</b>	<b>60</b>	<b>903</b>
CHF / R	On	13/09/2010	Foreign Exchange Future			7.01830	7.10390			0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Future			7.12460	7.21130			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		114.00000	43,000	12.86	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		10.00000	25,000	12.86	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		75.00000	21,000	13.69	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		21.00000	53,000	13.69	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		158.00000	78,000	13.15	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		4.00000	10,000	13.15	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		317.00000	261,000	15.49	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		156.00000	186,000	15.49	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		288.00000	235,000	15.43	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		177.00000	210,000	15.43		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		348.00000	290,000	15.55		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		137.00000	165,000	15.55		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>1,360,961,799.90</b>	<b>183,943</b>	<b>508,878</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>573,829</b>
<b>Grand Total:</b>								<b>1,360,961,799.90</b>	<b>183,943</b>	<b>1,082,707</b>