



# Currency Derivatives Daily MTM Report

Daily summary for: 03/09/2010

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			7.19500	7.23690			183,789,080.00	25,544	242,003
\$ / R	On	13/12/2010	Foreign Exchange Future			7.30170	7.34480			218,072,572.20	29,866	109,761
\$ / R	On	14/03/2011	Foreign Exchange Future			7.40570	7.44880			7,790,796.40	1,052	12,354
\$ / R	On	13/06/2011	Foreign Exchange Future			7.50870	7.55430			563,152.50	75	9,125
<b>Total \$ / R Future</b>										<b>410,215,601.10</b>	<b>56,537</b>	<b>373,243</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,613.00000	8,655,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	49.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,613.00000	6,655,000	49.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	45.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,613.00000	4,655,000	45.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	36.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,613.00000	2,655,000	36.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		389.00000	347,000	15.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		2.00000	2,000	15.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,387.00000	1,345,000	23.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	23.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,387.00000	2,345,000	25.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	25.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,387.00000	3,345,000	15.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	15.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,563.00000	8,605,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	49.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,563.00000	6,605,000	49.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	44.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,563.00000	4,605,000	44.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	36.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,563.00000	2,605,000	36.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		1.00000	0,000	19.23	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		564.00000	605,000	19.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		438.00000	396,000	16.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		1.00000	1,000	16.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,437.00000	1,395,000	24.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	24.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,437.00000	2,395,000	24.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	24.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,437.00000	3,395,000	16.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	16.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		1.00000	0,000	19.71	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		614.00000	655,000	19.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,663.00000	8,705,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	49.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,663.00000	6,705,000	49.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	45.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,663.00000	4,705,000	45.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	36.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,663.00000	2,705,000	36.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		1.00000	0,000	20.20	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		664.00000	705,000	20.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		340.00000	299,000	15.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		3.00000	4,000	15.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,337.00000	1,295,000	23.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	23.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,337.00000	2,295,000	26.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	26.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,337.00000	3,295,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,713.00000	8,755,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	49.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,713.00000	6,755,000	49.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	45.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,713.00000	4,755,000	45.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	36.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,713.00000	2,755,000	36.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	20.69	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		713.00000	755,000	20.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		293.00000	252,000	15.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		6.00000	7,000	15.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,287.00000	1,245,000	22.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	22.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,287.00000	2,245,000	26.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	26.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,287.00000	3,245,000	15.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	15.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,813.00000	8,855,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	49.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,813.00000	6,855,000	49.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	45.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,813.00000	4,855,000	45.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	37.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,813.00000	2,855,000	37.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		813.00000	855,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		202.00000	163,000	14.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		15.00000	18,000	14.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,187.00000	1,145,000	21.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	21.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,187.00000	2,145,000	28.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	28.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,187.00000	3,145,000	15.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	15.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,863.00000	8,905,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	49.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,863.00000	6,905,000	49.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	45.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,863.00000	4,905,000	45.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	37.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,863.00000	2,905,000	37.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	22.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		863.00000	905,000	22.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		160.00000	124,000	14.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		23.00000	29,000	14.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,137.00000	1,095,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,137.00000	2,095,000	29.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	29.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,137.00000	3,095,000	15.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	15.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,913.00000	8,955,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	50.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,913.00000	6,955,000	50.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	45.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,913.00000	4,955,000	45.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	38.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,913.00000	2,955,000	38.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	22.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		913.00000	955,000	22.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		123.00000	90,000	13.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		36.00000	45,000	13.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,087.00000	1,045,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,087.00000	2,045,000	29.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	29.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,087.00000	3,045,000	15.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	15.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,063.00000	9,105,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	50.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,063.00000	7,105,000	50.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	45.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,063.00000	5,105,000	45.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,063.00000	3,105,000	38.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		44.00000	29,000	14.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		107.00000	134,000	14.35	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		937.00000	895,000	19.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	19.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,937.00000	1,895,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,937.00000	2,895,000	17.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		9,013.00000	9,055,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	50.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		7,013.00000	7,055,000	50.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	45.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		5,013.00000	5,055,000	45.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	38.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		3,013.00000	3,055,000	38.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	23.61	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		1,013.00000	1,055,000	23.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		61.00000	42,000	13.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		74.00000	97,000	13.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		987.00000	945,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		1,987.00000	1,945,000	29.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	29.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		2,987.00000	2,945,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	52.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,163.00000	9,205,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	50.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,163.00000	7,205,000	50.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,163.00000	5,205,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	39.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,163.00000	3,205,000	39.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	25.08	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,163.00000	1,205,000	25.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		21.00000	13,000	15.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		184.00000	218,000	15.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		837.00000	795,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,837.00000	1,795,000	28.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	28.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,837.00000	2,795,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	24.10	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,063.00000	1,105,000	24.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,463.00000	8,505,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	48.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,463.00000	6,505,000	48.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	44.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,463.00000	4,505,000	44.77	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	35.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,463.00000	2,505,000	35.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		2.00000	1,000	18.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		465.00000	506,000	18.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		537.00000	495,000	16.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	16.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,537.00000	1,495,000	25.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	25.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,537.00000	2,495,000	23.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	23.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,537.00000	3,495,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,513.00000	8,555,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	49.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,513.00000	6,555,000	49.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	44.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,513.00000	4,555,000	44.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	35.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,513.00000	2,555,000	35.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		2.00000	1,000	18.74	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		515.00000	556,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		488.00000	446,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		1.00000	1,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,487.00000	1,445,000	24.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,487.00000	2,445,000	23.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	23.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,487.00000	3,445,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,763.00000	8,805,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	49.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,763.00000	6,805,000	49.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	45.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,763.00000	4,805,000	45.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	37.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,763.00000	2,805,000	37.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	21.18	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		763.00000	805,000	21.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		246.00000	206,000	14.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		9.00000	11,000	14.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,237.00000	1,195,000	22.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,237.00000	2,195,000	27.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	27.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,237.00000	3,195,000	15.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	15.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,963.00000	9,005,000	52.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	50.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,963.00000	7,005,000	50.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	45.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,963.00000	5,005,000	45.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	38.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,963.00000	3,005,000	38.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		963.00000	1,005,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		89.00000	61,000	13.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		52.00000	66,000	13.38	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,037.00000	995,000	20.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	20.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,037.00000	1,995,000	30.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	30.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,037.00000	2,995,000	15.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	15.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,113.00000	9,155,000	52.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	50.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,113.00000	7,155,000	50.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	45.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,113.00000	5,155,000	45.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	39.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,113.00000	3,155,000	39.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	24.59	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		1,113.00000	1,155,000	24.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		31.00000	19,000	14.84	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		144.00000	174,000	14.84	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		887.00000	845,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,887.00000	1,845,000	28.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	28.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,887.00000	2,845,000	17.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	33.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,063.00000	2,105,000	33.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	32.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,913.00000	1,955,000	32.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,313.00000	1,355,000	26.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	26.54	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,463.00000	1,505,000	28.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	28.00	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	31.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,863.00000	1,905,000	31.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	30.93	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,763.00000	1,805,000	30.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	27.03	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,363.00000	1,405,000	27.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		368.00000	407,000	17.28	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		5.00000	2,000	17.28	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		3.00000	1,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		416.00000	456,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,263.00000	1,305,000	26.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	26.05	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		10.00000	5,000	16.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		273.00000	310,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,605.00000	8,648,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	34.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,605.00000	6,648,000	34.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,605.00000	4,648,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		4.00000	4,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,609.00000	2,652,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		81.00000	73,000	18.07	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		686.00000	721,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		475.00000	442,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		80.00000	90,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,397.00000	1,354,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,395.00000	2,352,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,395.00000	3,352,000	27.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	27.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		33.00000	30,000	20.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,238.00000	1,278,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,655.00000	8,698,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	34.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,655.00000	6,698,000	34.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,655.00000	4,698,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		4.00000	3,000	25.23	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,659.00000	2,701,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		439.00000	407,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		94.00000	105,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,348.00000	1,305,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,345.00000	2,302,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,345.00000	3,302,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,705.00000	8,748,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	34.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,705.00000	6,748,000	34.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,705.00000	4,748,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		4.00000	3,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,709.00000	2,751,000	25.28	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	8.05	Call		69.00000	62,000	18.55	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		774.00000	810,000	18.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		404.00000	373,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		109.00000	121,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,298.00000	1,255,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,295.00000	2,252,000	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		3,295.00000	3,252,000	26.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	26.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,755.00000	8,798,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	34.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,755.00000	6,798,000	34.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,755.00000	4,798,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		3.00000	3,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,758.00000	2,801,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		64.00000	58,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		819.00000	856,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		370.00000	341,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		125.00000	139,000	14.95	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,248.00000	1,206,000	16.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	4,000	16.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,245.00000	2,202,000	22.56	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	5.10	Put		0.00000	0,000	22.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,245.00000	3,202,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		75.00000	68,000	18.31	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		730.00000	766,000	18.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,805.00000	8,848,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	35.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,805.00000	6,848,000	35.10	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		4,805.00000	4,848,000	28.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		3.00000	3,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,808.00000	2,851,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		59.00000	53,000	19.04	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		864.00000	901,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		338.00000	310,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		143.00000	158,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,199.00000	1,156,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	4,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,195.00000	2,152,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,195.00000	3,152,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,855.00000	8,898,000	38.72	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	14.20	Call		0.00000	0,000	35.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,855.00000	6,898,000	35.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,855.00000	4,898,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		3.00000	2,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,858.00000	2,900,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		55.00000	49,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		910.00000	947,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		308.00000	282,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		163.00000	180,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,150.00000	1,107,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	5,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,145.00000	2,102,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,145.00000	3,102,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,905.00000	8,948,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	35.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,905.00000	6,948,000	35.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,905.00000	4,948,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		3.00000	2,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,908.00000	2,950,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		51.00000	46,000	19.52	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		956.00000	994,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		280.00000	255,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		185.00000	203,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,100.00000	1,057,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	5,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,095.00000	2,052,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,095.00000	3,052,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,105.00000	9,148,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	36.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,105.00000	7,148,000	36.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,105.00000	5,148,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		2.00000	1,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,107.00000	3,149,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		38.00000	34,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,143.00000	1,182,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		191.00000	175,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		296.00000	323,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		906.00000	865,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		11.00000	13,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,896.00000	1,852,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	20.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,895.00000	2,852,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,055.00000	9,098,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	35.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,055.00000	7,098,000	35.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,055.00000	5,098,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		2.00000	2,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,057.00000	3,100,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		41.00000	37,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,096.00000	1,135,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		209.00000	192,000	15.41	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		264.00000	290,000	15.41	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		954.00000	912,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		9.00000	10,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,945.00000	1,902,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,945.00000	2,902,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		31.00000	28,000	21.21	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,286.00000	1,326,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,155.00000	9,198,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	36.20	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	14.50	Put		7,155.00000	7,198,000	36.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	30.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,155.00000	5,198,000	30.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		2.00000	1,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,157.00000	3,199,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		36.00000	32,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,191.00000	1,230,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		175.00000	160,000	15.90	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		330.00000	358,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		859.00000	819,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		14.00000	17,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,846.00000	1,803,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,845.00000	2,802,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		47.00000	42,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,002.00000	1,040,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,505.00000	8,548,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,505.00000	6,548,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,505.00000	4,548,000	28.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		5.00000	4,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,510.00000	2,552,000	25.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		95.00000	87,000	17.59	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		600.00000	635,000	17.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		553.00000	517,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		58.00000	65,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,497.00000	1,454,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,495.00000	2,452,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,495.00000	3,452,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,555.00000	8,598,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	34.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,555.00000	6,598,000	34.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,555.00000	4,598,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		5.00000	4,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,560.00000	2,602,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		88.00000	80,000	17.83	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		643.00000	678,000	17.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		513.00000	479,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		68.00000	77,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,447.00000	1,404,000	17.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	17.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,445.00000	2,402,000	23.33	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	4.90	Put		0.00000	0,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,445.00000	3,402,000	27.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	27.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,955.00000	8,998,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	35.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,955.00000	6,998,000	35.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,955.00000	4,998,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		2.00000	2,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,957.00000	3,000,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		253.00000	230,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		208.00000	228,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,051.00000	1,008,000	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		2,045.00000	2,002,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,045.00000	3,002,000	25.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,005.00000	9,048,000	38.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	35.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,005.00000	7,048,000	35.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,005.00000	5,048,000	29.58	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	2,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,007.00000	3,050,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		44.00000	39,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,049.00000	1,087,000	20.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		228.00000	210,000	15.17	428,400.00	2,040	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		233.00000	258,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,002.00000	960,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		7.00000	8,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,995.00000	1,952,000	21.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,995.00000	2,952,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,705.00000	7,748,000	37.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	31.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,705.00000	5,748,000	31.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	0,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,706.00000	3,748,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		18.00000	16,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,723.00000	1,764,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,295.00000	4,252,000	30.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	30.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,773.00000	1,814,000	23.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		18.00000	16,000	23.63	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		10.00000	9,000	24.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,165.00000	2,207,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		16.00000	14,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,871.00000	1,912,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		9.00000	8,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,214.00000	2,256,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		104.00000	94,000	17.35	180,762.00	1,923	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		559.00000	592,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,577.00000	1,617,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		22.00000	19,000	22.66	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		402.00000	432,000	16.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		147.00000	134,000	16.38	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,479.00000	1,520,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		24.00000	22,000	22.18	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		123.00000	112,000	16.86	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		478.00000	510,000	16.86	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,674.00000	1,715,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		19.00000	17,000	23.15	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		365.00000	395,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		160.00000	147,000	16.14	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		178.00000	168,000	17.78	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		729.00000	762,000	17.78	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		169.00000	159,000	17.98	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		770.00000	803,000	17.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		188.00000	177,000	17.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		689.00000	721,000	17.59	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,159.00000	1,196,000	19.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		108.00000	102,000	19.75	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,073.00000	3,113,000	25.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		22.00000	19,000	25.71	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		256.00000	275,000	15.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		405.00000	381,000	15.32	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,070.00000	1,106,000	19.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		119.00000	112,000	19.36	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		364.00000	390,000	15.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		313.00000	296,000	15.82	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		397.00000	423,000	16.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		296.00000	279,000	16.02	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		460.00000	437,000	15.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		356.00000	378,000	15.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		437.00000	414,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		383.00000	405,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		485.00000	460,000	15.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		331.00000	351,000	15.42	0.00	0	0
<b>Total \$ / R Option</b>										<b>609,162.00</b>	<b>3,963</b>	<b>532,125</b>
<b>Total \$ / R</b>										<b>410,824,763.10</b>	<b>60,500</b>	<b>905,368</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.10580	11.14430			233,221.80	21	22,462
£ / R	On	13/12/2010	Foreign Exchange Future			11.26310	11.30340			91,884,369.80	8,158	11,259
£ / R	On	14/03/2011	Foreign Exchange Future			11.41630	11.45630			62,447,161.00	5,470	6,940
£ / R	On	13/06/2011	Foreign Exchange Future			11.56800	11.61170			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>										<b>154,564,752.60</b>	<b>13,649</b>	<b>40,661</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	28.39	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,656.00000	1,694,000	28.39	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	27.43	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,556.00000	1,594,000	27.43	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	27.91	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,606.00000	1,644,000	27.91	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		859.00000	896,000	20.71	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		3.00000	2,000	20.71	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		171.00000	162,000	16.57	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		768.00000	799,000	16.57	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		728.00000	758,000	16.41	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		181.00000	171,000	16.41	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		375.00000	362,000	15.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		719.00000	746,000	15.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		361.00000	348,000	15.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		755.00000	782,000	15.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		390.00000	376,000	15.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		684.00000	710,000	15.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		490.00000	512,000	14.96	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		496.00000	478,000	14.96	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,308.00000	1,340,000	17.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		214.00000	206,000	17.72	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		527.00000	510,000	15.60	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		765.00000	792,000	15.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		511.00000	494,000	15.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		799.00000	826,000	15.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		544.00000	526,000	15.49	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		732.00000	758,000	15.49	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>154,564,752.60</b>	<b>13,649</b>	<b>42,451</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08530	0.08580			7,677.00	90	323
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08720			26,499.60	306	121
<b>Total ¥ / R Future</b>										<b>34,176.60</b>	<b>396</b>	<b>444</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		330.00000	283,000	23.16	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		40.00000	43,000	23.16	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		409.00000	380,000	19.29	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		289.00000	320,000	19.29	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		132.00000	122,000	23.12	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,012.00000	1,062,000	23.12	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,147.00000	1,091,000	18.20	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		27.00000	31,000	18.20	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>34,176.60</b>	<b>396</b>	<b>444</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.25200	9.28400			4,690,764.00	507	19,986
€ / R	On	13/12/2010	Foreign Exchange Future			9.38660	9.42070			27,962,681.40	2,979	6,082
€ / R	On	14/03/2011	Foreign Exchange Future			9.51680	9.55180			22,088,492.80	2,321	10,974
€ / R	On	13/06/2011	Foreign Exchange Future			9.64550	9.68440			0.00	0	5,000
<b>Total € / R Future</b>										<b>54,741,938.20</b>	<b>5,807</b>	<b>42,042</b>

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	11.66	Call		0.00000	0,000	33.11	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,381.00000	2,413,000	33.11	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	20.73	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		916.00000	948,000	20.73	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,216.00000	1,248,000	23.74	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	23.74	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		717.00000	749,000	18.71	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	18.71	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		519.00000	550,000	16.70	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		3.00000	2,000	16.70	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		67.00000	50,000	11.67	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		83.00000	98,000	11.67	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,779.00000	10,813,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,779.00000	8,813,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,779.00000	6,813,000	30.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,779.00000	4,813,000	25.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		5.00000	5,000	22.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,784.00000	2,818,000	22.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		24.00000	23,000	20.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,803.00000	1,836,000	20.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		80.00000	75,000	16.39	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	10.20	Put		859.00000	888,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		382.00000	359,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		161.00000	172,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,229.00000	1,195,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		8.00000	8,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		7.00000	7,000	21.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,636.00000	2,670,000	21.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,829.00000	10,863,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,829.00000	8,863,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,829.00000	6,863,000	30.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,829.00000	4,863,000	25.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		5.00000	5,000	22.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,834.00000	2,868,000	22.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		22.00000	22,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,851.00000	1,885,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		74.00000	70,000	16.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		903.00000	933,000	16.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		351.00000	330,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		180.00000	193,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,179.00000	1,145,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		8.00000	8,000	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,529.00000	11,563,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,529.00000	9,563,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,529.00000	7,563,000	32.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,529.00000	5,563,000	27.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		2.00000	1,000	22.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,531.00000	3,564,000	22.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		8.00000	8,000	21.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,537.00000	2,571,000	21.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		31.00000	30,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,560.00000	1,593,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		115.00000	108,000	15.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		644.00000	671,000	15.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		555.00000	526,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		84.00000	89,000	12.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,429.00000	11,463,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,429.00000	9,463,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,429.00000	7,463,000	31.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	26.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,429.00000	5,463,000	26.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		2.00000	2,000	22.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,431.00000	3,465,000	22.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		9.00000	9,000	21.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,438.00000	2,472,000	21.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		34.00000	33,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,463.00000	1,496,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		134.00000	125,000	14.97	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		563.00000	588,000	14.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		633.00000	603,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		62.00000	66,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,579.00000	10,613,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,579.00000	8,613,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	29.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,579.00000	6,613,000	29.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,579.00000	4,613,000	24.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		7.00000	7,000	21.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,586.00000	2,620,000	21.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		29.00000	28,000	19.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,608.00000	1,641,000	19.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		107.00000	100,000	15.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		686.00000	713,000	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		517.00000	490,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		96.00000	103,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,426.00000	1,392,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		5.00000	5,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,679.00000	10,713,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,679.00000	8,713,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	29.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,679.00000	6,713,000	29.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,679.00000	4,713,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		6.00000	6,000	21.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,685.00000	2,719,000	21.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		26.00000	25,000	20.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,705.00000	1,738,000	20.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		92.00000	87,000	15.98	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		771.00000	800,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		447.00000	422,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		126.00000	135,000	13.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,327.00000	1,293,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		6.00000	6,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,979.00000	11,013,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.46	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	Put		8,979.00000	9,013,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	30.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,979.00000	7,013,000	30.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	25.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,979.00000	5,013,000	25.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		4.00000	4,000	22.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,983.00000	3,017,000	22.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		19.00000	19,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,998.00000	2,032,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		61.00000	57,000	17.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,040.00000	1,070,000	17.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		270.00000	253,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		249.00000	266,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,033.00000	999,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		12.00000	12,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,129.00000	11,163,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,129.00000	9,163,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,129.00000	7,163,000	31.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,129.00000	5,163,000	26.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		3.00000	3,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,132.00000	3,166,000	22.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		15.00000	15,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,144.00000	2,178,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		50.00000	47,000	17.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,179.00000	1,210,000	17.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		213.00000	199,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		342.00000	362,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		893.00000	860,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		22.00000	23,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,429.00000	10,463,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,429.00000	8,463,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,429.00000	6,463,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,429.00000	4,463,000	24.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,575.00000	1,540,000	15.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		4.00000	3,000	15.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,479.00000	10,513,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,479.00000	8,513,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	29.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,479.00000	6,513,000	29.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.44	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	13.90	Put		4,479.00000	4,513,000	24.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		8.00000	8,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,487.00000	2,521,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		33.00000	31,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,512.00000	1,544,000	19.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		124.00000	116,000	15.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		603.00000	629,000	15.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		593.00000	564,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		72.00000	77,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,525.00000	1,491,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		4.00000	4,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,529.00000	10,563,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,529.00000	8,563,000	33.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	29.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,529.00000	6,563,000	29.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,529.00000	4,563,000	24.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,475.00000	1,441,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		4.00000	4,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		948.00000	979,000	16.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		69.00000	66,000	16.79	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		197.00000	184,000	13.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		376.00000	397,000	13.96	0.00	0	750

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	9.30	Call		323.00000	303,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		202.00000	216,000	13.11	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		291.00000	279,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		539.00000	562,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		277.00000	265,000	14.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		575.00000	598,000	14.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		306.00000	293,000	14.32	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		504.00000	526,000	14.32	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		348.00000	363,000	13.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		400.00000	380,000	13.51	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,011.00000	1,040,000	16.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		163.00000	157,000	16.43	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,097.00000	1,127,000	16.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		149.00000	144,000	16.75	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		426.00000	410,000	14.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		542.00000	565,000	14.15	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		409.00000	393,000	14.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		575.00000	598,000	14.28	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		444.00000	427,000	14.01	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		510.00000	532,000	14.01	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>54,741,938.20</b>	<b>5,807</b>	<b>81,756</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.57270	6.58660			315,489.60	48	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.59770	6.61250			164,942.50	25	9,857
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.61850	6.63470			0.00	0	501

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.63740	6.65620			0.00	0	0
<b>Total AU\$ / R Future</b>							<b>480,432.10</b>	<b>73</b>	<b>24,849</b>
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		1.00000	1,000	13.24	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		314.00000	328,000	13.24	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		85.00000	82,000	13.91	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		373.00000	384,000	13.91	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		414.00000	424,000	14.15	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		76.00000	72,000	14.15	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		221.00000	214,000	13.13	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		286.00000	296,000	13.13	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		203.00000	197,000	13.32	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		318.00000	329,000	13.32	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		240.00000	233,000	12.94	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		255.00000	265,000	12.94	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		306.00000	298,000	13.03	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		300.00000	311,000	13.03	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		286.00000	278,000	13.19	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		330.00000	341,000	13.19	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		331.00000	322,000	13.02	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		275.00000	285,000	13.02	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>480,432.10</b>	<b>73</b>	<b>25,049</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			6.89070	6.87980			0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			6.98010	6.97010			2,163,831.00	310	660

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>								<b>2,163,831.00</b>	<b>310</b>	<b>730</b>
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		0.00000	0,000	16.16		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		620.00000	609,000	16.16		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		22.00000	26,000	14.48		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		752.00000	746,000	14.48		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		19.00000	23,000	14.66		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		799.00000	793,000	14.66		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		25.00000	30,000	14.30		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		705.00000	700,000	14.30		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>2,163,831.00</b>	<b>310</b>	<b>730</b>
CHF / R On 13/09/2010 Foreign Exchange Future			7.07610	7.14720				0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.18770	7.26050				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		173.00000	113,000	14.76		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		26.00000	37,000	14.76		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		135.00000	81,000	14.34		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		38.00000	55,000	14.34		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		214.00000	151,000	15.18		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		17.00000	25,000	15.18		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		355.00000	310,000	15.70		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		145.00000	172,000	15.70		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		325.00000	282,000	15.70		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		165.00000	194,000	15.70		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	7.00	Call		388.00000	339,000	15.71	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		128.00000	151,000	15.71	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>622,200,731.60</b>	<b>76,772</b>	<b>481,969</b>
<b>Total Options</b>							<b>609,162.00</b>	<b>3,963</b>	<b>573,829</b>
<b>Grand Total:</b>							<b>622,809,893.60</b>	<b>80,735</b>	<b>1,055,798</b>