



# Currency Derivatives Daily MTM Report

Daily summary for: 09/09/2010

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			7.18340	7.24400			366,662,286.20	51,043	180,042
\$ / R	On	13/12/2010	Foreign Exchange Future			7.28610	7.35160			407,540,717.40	55,934	167,253
\$ / R	On	14/03/2011	Foreign Exchange Future			7.38870	7.45580			1,625,514.00	220	12,338
\$ / R	On	13/06/2011	Foreign Exchange Future			7.49020	7.55940			0.00	0	9,275
<b>Total \$ / R Future</b>										<b>775,828,517.60</b>	<b>107,197</b>	<b>368,908</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,606.00000	8,667,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,606.00000	6,667,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	49.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,606.00000	4,667,000	49.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	43.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,606.00000	2,667,000	43.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		394.00000	334,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		0.00000	1,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,394.00000	1,333,000	21.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,394.00000	2,333,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,394.00000	3,333,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,556.00000	8,617,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,556.00000	6,617,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	49.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,556.00000	4,617,000	49.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	42.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,556.00000	2,617,000	42.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	20.97	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		556.00000	617,000	20.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		444.00000	383,000	17.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		0.00000	0,000	17.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,444.00000	1,383,000	21.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,444.00000	2,383,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,444.00000	3,383,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	21.66	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		606.00000	667,000	21.66	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	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,656.00000	8,717,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,656.00000	6,717,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	49.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,656.00000	4,717,000	49.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	43.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,656.00000	2,717,000	43.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	22.35	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		656.00000	717,000	22.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		344.00000	284,000	16.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		0.00000	1,000	16.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,344.00000	1,283,000	21.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,344.00000	2,283,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,344.00000	3,283,000	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	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,706.00000	8,767,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,706.00000	6,767,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	49.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,706.00000	4,767,000	49.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	43.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,706.00000	2,767,000	43.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	23.03	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		706.00000	767,000	23.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		294.00000	234,000	15.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		0.00000	1,000	15.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,294.00000	1,233,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,294.00000	2,233,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,294.00000	3,233,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,806.00000	8,867,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,806.00000	6,867,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	49.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,806.00000	4,867,000	49.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	44.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,806.00000	2,867,000	44.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	24.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		806.00000	867,000	24.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		196.00000	139,000	14.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		2.00000	6,000	14.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,194.00000	1,133,000	23.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	23.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,194.00000	2,133,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,194.00000	3,133,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,856.00000	8,917,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,856.00000	6,917,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	49.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,856.00000	4,917,000	49.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	44.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,856.00000	2,917,000	44.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	25.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		856.00000	917,000	25.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		149.00000	96,000	13.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		5.00000	13,000	13.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,144.00000	1,083,000	23.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,144.00000	2,083,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,144.00000	3,083,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,906.00000	8,967,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	49.53	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		6,906.00000	6,967,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	49.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,906.00000	4,967,000	49.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	44.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,906.00000	2,967,000	44.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	25.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		906.00000	967,000	25.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		106.00000	59,000	13.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		12.00000	26,000	13.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,094.00000	1,033,000	24.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	24.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,094.00000	2,033,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,094.00000	3,033,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,056.00000	9,117,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	49.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,056.00000	7,117,000	49.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,056.00000	5,117,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	45.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,056.00000	3,117,000	45.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		23.00000	8,000	14.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		79.00000	125,000	14.12	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		944.00000	883,000	23.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	23.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,944.00000	1,883,000	16.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	16.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,944.00000	2,883,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		9,006.00000	9,067,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		7,006.00000	7,067,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	49.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		5,006.00000	5,067,000	49.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	45.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		3,006.00000	3,067,000	45.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	27.14	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		1,006.00000	1,067,000	27.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		40.00000	16,000	13.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		46.00000	83,000	13.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		994.00000	933,000	23.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		1,994.00000	1,933,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		2,994.00000	2,933,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	49.49	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		9,156.00000	9,217,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	49.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,156.00000	7,217,000	49.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	49.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,156.00000	5,217,000	49.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	45.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,156.00000	3,217,000	45.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	29.20	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,156.00000	1,217,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		6.00000	2,000	15.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		162.00000	219,000	15.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		844.00000	783,000	22.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	22.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,844.00000	1,783,000	17.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	17.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,844.00000	2,783,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	27.83	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,056.00000	1,117,000	27.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,456.00000	8,517,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,456.00000	6,517,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	49.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,456.00000	4,517,000	49.44	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	42.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,456.00000	2,517,000	42.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		456.00000	517,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		544.00000	483,000	18.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	18.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,544.00000	1,483,000	20.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	20.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,544.00000	2,483,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,544.00000	3,483,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,506.00000	8,567,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,506.00000	6,567,000	49.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	49.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,506.00000	4,567,000	49.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	42.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,506.00000	2,567,000	42.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		0.00000	0,000	20.29	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		506.00000	567,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		494.00000	433,000	18.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		0.00000	0,000	18.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,494.00000	1,433,000	20.64	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	5.75	Put		0.00000	0,000	20.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,494.00000	2,433,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,494.00000	3,433,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,756.00000	8,817,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,756.00000	6,817,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	49.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,756.00000	4,817,000	49.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	43.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,756.00000	2,817,000	43.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	23.72	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		756.00000	817,000	23.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		244.00000	186,000	15.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		0.00000	3,000	15.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,244.00000	1,183,000	22.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	22.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,244.00000	2,183,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,244.00000	3,183,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,956.00000	9,017,000	49.49	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	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,956.00000	7,017,000	49.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	49.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,956.00000	5,017,000	49.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	44.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,956.00000	3,017,000	44.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		956.00000	1,017,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		69.00000	31,000	12.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		25.00000	48,000	12.75	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,044.00000	983,000	24.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,044.00000	1,983,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,044.00000	2,983,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,106.00000	9,167,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	49.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,106.00000	7,167,000	49.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,106.00000	5,167,000	49.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	45.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,106.00000	3,167,000	45.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	28.51	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		1,106.00000	1,167,000	28.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		12.00000	3,000	14.81	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		118.00000	170,000	14.81	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		894.00000	833,000	22.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	22.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,894.00000	1,833,000	17.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	17.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,894.00000	2,833,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	40.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,056.00000	2,117,000	40.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	39.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,906.00000	1,967,000	39.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,306.00000	1,367,000	31.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	31.25	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,456.00000	1,517,000	33.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	33.31	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	38.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,856.00000	1,917,000	38.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	37.42	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,756.00000	1,817,000	37.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	31.94	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,356.00000	1,417,000	31.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		356.00000	417,000	18.23	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	18.23	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	18.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		406.00000	467,000	18.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,256.00000	1,317,000	30.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	30.57	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		2.00000	0,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		258.00000	317,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,598.00000	8,664,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,598.00000	6,664,000	35.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	28.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,598.00000	4,664,000	28.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		3.00000	3,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,601.00000	2,667,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		70.00000	61,000	17.67	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		668.00000	725,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		471.00000	420,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		69.00000	84,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,404.00000	1,338,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,402.00000	2,336,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,402.00000	3,336,000	27.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	27.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		27.00000	24,000	20.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,225.00000	1,288,000	20.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,648.00000	8,714,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,648.00000	6,714,000	35.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	28.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,648.00000	4,714,000	28.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		3.00000	3,000	25.25	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,651.00000	2,717,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		434.00000	384,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		82.00000	98,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,354.00000	1,289,000	16.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	16.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,352.00000	2,286,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,352.00000	3,286,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,698.00000	8,764,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,698.00000	6,764,000	35.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,698.00000	4,764,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		3.00000	2,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,701.00000	2,766,000	25.30	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		59.00000	51,000	18.18	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		757.00000	815,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		397.00000	350,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		95.00000	114,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,304.00000	1,239,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	3,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,302.00000	2,236,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,302.00000	3,236,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,748.00000	8,814,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	35.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,748.00000	6,814,000	35.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,748.00000	4,814,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		2.00000	2,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,750.00000	2,816,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		54.00000	47,000	18.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		802.00000	861,000	18.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		363.00000	318,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		111.00000	132,000	14.47	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,254.00000	1,189,000	16.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	3,000	16.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,252.00000	2,186,000	22.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,252.00000	3,186,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		64.00000	56,000	17.92	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		712.00000	770,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,798.00000	8,864,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,798.00000	6,864,000	36.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	29.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,798.00000	4,864,000	29.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		2.00000	2,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,800.00000	2,866,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		50.00000	43,000	18.69	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		848.00000	907,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		330.00000	287,000	14.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		128.00000	151,000	14.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,205.00000	1,140,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		3.00000	4,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,202.00000	2,136,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,202.00000	3,136,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,848.00000	8,914,000	39.72	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	36.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,848.00000	6,914,000	36.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	29.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,848.00000	4,914,000	29.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		2.00000	2,000	25.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,850.00000	2,916,000	25.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		46.00000	40,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		894.00000	954,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		299.00000	258,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		147.00000	172,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,155.00000	1,090,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	4,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,152.00000	2,086,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,152.00000	3,086,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,898.00000	8,964,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,898.00000	6,964,000	36.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,898.00000	4,964,000	29.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		2.00000	2,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,900.00000	2,966,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		42.00000	37,000	19.20	148,000.00	4,000	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		940.00000	1,001,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		269.00000	231,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		167.00000	195,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,106.00000	1,041,000	15.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	5,000	15.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,102.00000	2,036,000	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		3,102.00000	3,036,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,098.00000	9,164,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	37.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,098.00000	7,164,000	37.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	30.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,098.00000	5,164,000	30.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	1,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,099.00000	3,165,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		31.00000	27,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,129.00000	1,191,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		178.00000	154,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		276.00000	318,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		911.00000	848,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		9.00000	12,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,902.00000	1,837,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	20.75	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		2,902.00000	2,836,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,048.00000	9,114,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	36.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,048.00000	7,114,000	36.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,048.00000	5,114,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,049.00000	3,115,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		33.00000	29,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,081.00000	1,143,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		196.00000	170,000	14.86	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		244.00000	284,000	14.86	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		959.00000	895,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		7.00000	9,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,952.00000	1,887,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,952.00000	2,886,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		25.00000	22,000	20.99	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,273.00000	1,336,000	20.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,148.00000	9,214,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,148.00000	7,214,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,148.00000	5,214,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,149.00000	3,215,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		29.00000	25,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,177.00000	1,239,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		162.00000	140,000	15.37	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		310.00000	354,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		863.00000	801,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		11.00000	15,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,852.00000	1,787,000	20.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	20.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,852.00000	2,786,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		39.00000	34,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		987.00000	1,048,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,498.00000	8,564,000	39.72	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		6,498.00000	6,564,000	35.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,498.00000	4,564,000	28.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		4.00000	3,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,502.00000	2,567,000	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		84.00000	73,000	17.16	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		582.00000	637,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		551.00000	496,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		49.00000	60,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,503.00000	1,438,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	2,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,502.00000	2,436,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,502.00000	3,436,000	28.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	28.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,548.00000	8,614,000	39.72	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		6,548.00000	6,614,000	35.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	28.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,548.00000	4,614,000	28.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		3.00000	3,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,551.00000	2,617,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		77.00000	66,000	17.41	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		625.00000	680,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		510.00000	458,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		58.00000	72,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,453.00000	1,388,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	2,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,452.00000	2,386,000	23.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,452.00000	3,386,000	27.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	27.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,948.00000	9,014,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,948.00000	7,014,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,948.00000	5,014,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		2.00000	1,000	25.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,950.00000	3,015,000	25.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		242.00000	206,000	14.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		190.00000	220,000	14.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,056.00000	992,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		4.00000	6,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,052.00000	1,987,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,052.00000	2,986,000	25.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,998.00000	9,064,000	39.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	36.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,998.00000	7,064,000	36.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,998.00000	5,064,000	30.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,999.00000	3,065,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		36.00000	32,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,034.00000	1,096,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		216.00000	187,000	14.61	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		214.00000	251,000	14.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,007.00000	943,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		5.00000	7,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,002.00000	1,937,000	21.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	21.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,002.00000	2,936,000	25.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	38.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,698.00000	7,764,000	38.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	32.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,698.00000	5,764,000	32.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,698.00000	3,764,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		14.00000	13,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,712.00000	1,777,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,302.00000	4,236,000	31.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	31.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,761.00000	1,826,000	23.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		13.00000	12,000	23.54	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		8.00000	7,000	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	13/12/2010	Foreign Exchange Option	9.50	Put		2,156.00000	2,221,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		12.00000	11,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,860.00000	1,925,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		7.00000	6,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,205.00000	2,270,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		92.00000	79,000	16.90	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		540.00000	593,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,565.00000	1,629,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		17.00000	15,000	22.52	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		382.00000	429,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		134.00000	115,000	15.88	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,467.00000	1,531,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		19.00000	17,000	22.01	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		111.00000	96,000	16.39	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		459.00000	510,000	16.39	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,663.00000	1,728,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		15.00000	14,000	23.03	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		345.00000	391,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		147.00000	127,000	15.63	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		170.00000	156,000	17.70	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		714.00000	767,000	17.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		161.00000	148,000	17.91	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		755.00000	809,000	17.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		180.00000	165,000	17.50	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		674.00000	726,000	17.50	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,145.00000	1,205,000	19.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		101.00000	94,000	19.75	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,062.00000	3,129,000	25.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		18.00000	18,000	25.88	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		244.00000	271,000	15.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		400.00000	360,000	15.02	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,055.00000	1,114,000	19.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		111.00000	103,000	19.34	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		350.00000	390,000	15.66	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		306.00000	279,000	15.66	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		382.00000	424,000	15.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		288.00000	263,000	15.86	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		453.00000	419,000	15.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		344.00000	379,000	15.36	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		429.00000	396,000	15.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		370.00000	406,000	15.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		478.00000	442,000	15.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		319.00000	352,000	15.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		938.00000	884,000	14.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		79.00000	94,000	14.59	0.00	0	0
<b>Total \$ / R Option</b>										<b>148,000.00</b>	<b>4,000</b>	<b>532,125</b>
<b>Total \$ / R</b>										<b>775,976,517.60</b>	<b>111,197</b>	<b>901,033</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.11500	11.20890			13,082,355.00	1,177	19,943
£ / R	On	13/12/2010	Foreign Exchange Future			11.26710	11.36890			13,835,998.80	1,228	20,482
£ / R	On	14/03/2011	Foreign Exchange Future			11.41970	11.52410			0.00	0	8,578

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future			11.57000	11.67790			0.00	0	0
<b>Total £ / R Future</b>										<b>26,918,353.80</b>	<b>2,405</b>	<b>49,003</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	29.31	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,591.00000	1,685,000	29.31	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	28.26	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,491.00000	1,585,000	28.26	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	28.78	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,541.00000	1,635,000	28.78	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		791.00000	885,000	20.91	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	20.91	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		154.00000	128,000	15.24	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		685.00000	761,000	15.24	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		645.00000	720,000	15.09	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		164.00000	137,000	15.09	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		367.00000	336,000	15.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		643.00000	716,000	15.22	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		352.00000	321,000	15.33	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		678.00000	751,000	15.33	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		382.00000	351,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		608.00000	681,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		422.00000	486,000	14.46	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		496.00000	456,000	14.46	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,228.00000	1,308,000	16.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		202.00000	178,000	16.87	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		524.00000	488,000	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		696.00000	768,000	15.19	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		507.00000	471,000	15.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		729.00000	801,000	15.28	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		542.00000	505,000	15.10	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		664.00000	735,000	15.10	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>26,918,353.80</b>	<b>2,405</b>	<b>50,793</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08580	0.08630			23,423.40	273	70
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08710	0.08770			0.00	0	241
<b>Total ¥ / R Future</b>										<b>23,423.40</b>	<b>273</b>	<b>311</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		359.00000	311,000	31.11	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		19.00000	21,000	31.11	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		426.00000	393,000	19.01	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		256.00000	283,000	19.01	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		133.00000	121,000	22.92	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		963.00000	1,011,000	22.92	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,191.00000	1,134,000	18.29	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		21.00000	24,000	18.29	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>23,423.40</b>	<b>273</b>	<b>311</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.15110	9.23130			54,458,196.10	5,951	13,478
€ / R	On	13/12/2010	Foreign Exchange Future			9.27970	9.36660			52,690,136.60	5,678	12,436
€ / R	On	14/03/2011	Foreign Exchange Future			9.40730	9.49710			1,881,460.00	200	11,174
€ / R	On	13/06/2011	Foreign Exchange Future			9.53320	9.62680			0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>109,029,792.70</b>	<b>11,829</b>	<b>42,088</b>
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	37.86	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,434.00000	2,514,000	37.86	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	23.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		969.00000	1,049,000	23.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,269.00000	1,349,000	27.44	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	27.44	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		769.00000	849,000	21.29	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	21.29	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		569.00000	649,000	18.83	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	18.83	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		24.00000	7,000	12.68	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		93.00000	156,000	12.68	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,833.00000	10,920,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,833.00000	8,920,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,833.00000	6,920,000	31.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,833.00000	4,920,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		4.00000	2,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,837.00000	2,922,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		18.00000	13,000	19.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,851.00000	1,933,000	19.95	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		64.00000	51,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		897.00000	971,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		335.00000	281,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		168.00000	201,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,174.00000	1,088,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		7.00000	8,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		5.00000	3,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,688.00000	2,773,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,883.00000	10,970,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,883.00000	8,970,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,883.00000	6,970,000	31.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,883.00000	4,970,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		3.00000	2,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,886.00000	2,972,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		17.00000	12,000	20.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,900.00000	1,982,000	20.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		59.00000	47,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		942.00000	1,017,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		306.00000	255,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		189.00000	225,000	12.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,125.00000	1,039,000	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		8.00000	9,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,583.00000	11,670,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,583.00000	9,670,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,583.00000	7,670,000	33.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,583.00000	5,670,000	27.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,584.00000	3,671,000	22.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		5.00000	4,000	21.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,588.00000	2,674,000	21.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		24.00000	18,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,607.00000	1,688,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		93.00000	76,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		676.00000	746,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		505.00000	438,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		88.00000	108,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,483.00000	11,570,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,483.00000	9,570,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,483.00000	7,570,000	33.20	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	14.85	Call		0.00000	0,000	27.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,483.00000	5,570,000	27.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,484.00000	3,571,000	22.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		7.00000	4,000	21.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,490.00000	2,574,000	21.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		26.00000	20,000	18.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,509.00000	1,590,000	18.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		110.00000	90,000	14.93	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		593.00000	660,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		582.00000	512,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		65.00000	82,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,633.00000	10,720,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,633.00000	8,720,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,633.00000	6,720,000	30.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,633.00000	4,720,000	25.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		5.00000	3,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,638.00000	2,723,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		22.00000	17,000	19.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,655.00000	1,737,000	19.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		86.00000	70,000	15.49	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		719.00000	790,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		468.00000	404,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		101.00000	124,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,371.00000	1,285,000	14.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		4.00000	5,000	14.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,733.00000	10,820,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,733.00000	8,820,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,733.00000	6,820,000	31.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,733.00000	4,820,000	25.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		4.00000	3,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,737.00000	2,823,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		20.00000	15,000	19.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,753.00000	1,835,000	19.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		74.00000	60,000	15.86	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		807.00000	880,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		398.00000	339,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		131.00000	159,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,273.00000	1,186,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		6.00000	6,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,033.00000	11,120,000	34.34	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	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,033.00000	9,120,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,033.00000	7,120,000	31.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,033.00000	5,120,000	26.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		3.00000	2,000	21.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,036.00000	3,122,000	21.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		14.00000	10,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,047.00000	2,130,000	20.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		48.00000	37,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,081.00000	1,157,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		232.00000	196,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		265.00000	316,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		980.00000	897,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		13.00000	17,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,183.00000	11,270,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,183.00000	9,270,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,183.00000	7,270,000	32.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,183.00000	5,270,000	26.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		2.00000	1,000	22.08	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		3,185.00000	3,271,000	22.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		11.00000	7,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,194.00000	2,277,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		39.00000	30,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,222.00000	1,300,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		180.00000	151,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		363.00000	421,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		840.00000	761,000	13.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		23.00000	31,000	13.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,483.00000	10,570,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,483.00000	8,570,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,483.00000	6,570,000	30.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,483.00000	4,570,000	24.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,520.00000	1,434,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		3.00000	4,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,533.00000	10,620,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,533.00000	8,620,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,533.00000	6,620,000	30.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,533.00000	4,620,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		6.00000	4,000	21.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,539.00000	2,624,000	21.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		25.00000	19,000	18.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,558.00000	1,639,000	18.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		101.00000	83,000	15.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		634.00000	703,000	15.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		543.00000	474,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		76.00000	94,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,471.00000	1,384,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		4.00000	4,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,583.00000	10,670,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,583.00000	8,670,000	34.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,583.00000	6,670,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	25.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,583.00000	4,670,000	25.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,421.00000	1,334,000	14.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		4.00000	4,000	14.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		988.00000	1,064,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		55.00000	44,000	16.61	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		166.00000	139,000	14.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		399.00000	459,000	14.00	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		278.00000	234,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		211.00000	254,000	12.89	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		263.00000	235,000	14.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		566.00000	628,000	14.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		250.00000	223,000	14.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		603.00000	666,000	14.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		278.00000	248,000	14.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		531.00000	591,000	14.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		366.00000	418,000	13.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		363.00000	325,000	13.75	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,048.00000	1,122,000	16.56	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		145.00000	129,000	16.56	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,135.00000	1,210,000	16.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		132.00000	117,000	16.88	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		403.00000	368,000	14.59	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		576.00000	635,000	14.59	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		387.00000	353,000	14.72	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		610.00000	670,000	14.72	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		420.00000	384,000	14.46	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		543.00000	601,000	14.46	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>109,029,792.70</b>	<b>11,829</b>	<b>81,802</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.64880	6.65170			14,993,044.00	2,255	14,426
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.67230	6.67750			14,445,529.50	2,165	12,621

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			6.69020	6.69840			0.00	0	561
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.70560	6.71790			0.00	0	0
<b>Total AU\$ / R Future</b>							<b>29,438,573.50</b>	<b>4,420</b>	<b>27,608</b>
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		0.00000	0,000	11.50	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		248.00000	251,000	11.50	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		87.00000	85,000	12.70	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		310.00000	313,000	12.70	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		349.00000	352,000	12.93	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		76.00000	74,000	12.93	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		236.00000	232,000	12.42	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		238.00000	242,000	12.42	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		217.00000	213,000	12.61	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		269.00000	273,000	12.61	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		261.00000	257,000	12.43	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		213.00000	217,000	12.43	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		324.00000	317,000	12.44	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		256.00000	261,000	12.44	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		299.00000	292,000	12.44	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		281.00000	286,000	12.44	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		351.00000	343,000	12.45	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		233.00000	237,000	12.45	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>29,438,573.50</b>	<b>4,420</b>	<b>27,808</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			6.96460	6.98510			0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2010	Foreign Exchange Future			7.04970	7.07340			0.00	0	833
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>903</b>
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	14.57	0.00	0	0
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Put		515.00000	535,000	14.57	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		30.00000	29,000	14.25	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		657.00000	679,000	14.25	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		26.00000	26,000	14.43	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		703.00000	726,000	14.43	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		34.00000	33,000	14.07	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Put		611.00000	633,000	14.07	0.00	0	0
<b>Total CAD/ R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>										<b>0.00</b>	<b>0</b>	<b>903</b>
CHF / R	On	13/09/2010	Foreign Exchange Future			7.10390	7.17560			0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Future			7.21130	7.28860			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		180.00000	114,000	14.62	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		4.00000	10,000	14.62	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		135.00000	75,000	14.35	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		9.00000	21,000	14.35	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		227.00000	158,000	14.89	0.00	0	0
CHF / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		1.00000	4,000	14.89	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		370.00000	317,000	15.68	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		131.00000	156,000	15.68	0.00	0	0
CHF / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		338.00000	288,000	15.64	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		149.00000	177,000	15.64	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		403.00000	348,000	15.72	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		114.00000	137,000	15.72	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>941,238,661.00</b>	<b>126,124</b>	<b>488,821</b>
<b>Total Options</b>							<b>148,000.00</b>	<b>4,000</b>	<b>573,829</b>
<b>Grand Total:</b>							<b>941,386,661.00</b>	<b>130,124</b>	<b>1,062,650</b>