



# Currency Derivatives Daily MTM Report

Daily summary for: 13/09/2010

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			7.13980	7.17300			1,043,424,651.60	146,142	0
\$ / R	On	13/12/2010	Foreign Exchange Future			7.23640	7.27570			977,579,748.80	135,092	327,300
\$ / R	On	14/03/2011	Foreign Exchange Future			7.33840	7.37710			119,432,460.00	16,275	34,829
\$ / R	On	13/06/2011	Foreign Exchange Future			7.43860	7.47680			3,905,265.00	525	10,205
<b>Total \$ / R Future</b>										<b>2,144,342,125.40</b>	<b>298,034</b>	<b>372,334</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,677.00000	8,710,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,677.00000	6,710,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,677.00000	4,710,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,677.00000	2,710,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		323.00000	290,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,323.00000	1,290,000	13.64	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	5.85	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,323.00000	2,290,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,323.00000	3,290,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,627.00000	8,660,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,627.00000	6,660,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,627.00000	4,660,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,627.00000	2,660,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		627.00000	660,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		373.00000	340,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,373.00000	1,340,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,373.00000	2,340,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,373.00000	3,340,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		677.00000	710,000	13.64	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	15.90	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,727.00000	8,760,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,727.00000	6,760,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,727.00000	4,760,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,727.00000	2,760,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		727.00000	760,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		273.00000	240,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,273.00000	1,240,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,273.00000	2,240,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,273.00000	3,240,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,777.00000	8,810,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,777.00000	6,810,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,777.00000	4,810,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	13.64	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	9.95	Put		2,777.00000	2,810,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		777.00000	810,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		223.00000	190,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,223.00000	1,190,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,223.00000	2,190,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,223.00000	3,190,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,877.00000	8,910,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,877.00000	6,910,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,877.00000	4,910,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,877.00000	2,910,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		877.00000	910,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		124.00000	90,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		1.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,123.00000	1,090,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	13.64	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		2,123.00000	2,090,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,123.00000	3,090,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,927.00000	8,960,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,927.00000	6,960,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,927.00000	4,960,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,927.00000	2,960,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		927.00000	960,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		79.00000	40,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		6.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,073.00000	1,040,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,073.00000	2,040,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,073.00000	3,040,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,977.00000	9,010,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	13.64	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	14.15	Put		6,977.00000	7,010,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,977.00000	5,010,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,977.00000	3,010,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		977.00000	1,010,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		41.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		18.00000	10,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,023.00000	990,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,023.00000	1,990,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,023.00000	2,990,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,127.00000	9,160,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,127.00000	7,160,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,127.00000	5,160,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,127.00000	3,160,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		3.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		130.00000	160,000	13.64	16,000.00	100	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	6.30	Call		873.00000	840,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,873.00000	1,840,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,873.00000	2,840,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		9,077.00000	9,110,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		7,077.00000	7,110,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		5,077.00000	5,110,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		3,077.00000	3,110,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		1,077.00000	1,110,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		7.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		84.00000	110,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		923.00000	890,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		1,923.00000	1,890,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		2,923.00000	2,890,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	13.64	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	16.40	Put		9,227.00000	9,260,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,227.00000	7,260,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,227.00000	5,260,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,227.00000	3,260,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,227.00000	1,260,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		227.00000	260,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		773.00000	740,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,773.00000	1,740,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,773.00000	2,740,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,127.00000	1,160,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,527.00000	8,560,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,527.00000	6,560,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,527.00000	4,560,000	13.64	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	9.70	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,527.00000	2,560,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		527.00000	560,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		473.00000	440,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,473.00000	1,440,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,473.00000	2,440,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,473.00000	3,440,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,577.00000	8,610,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,577.00000	6,610,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,577.00000	4,610,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,577.00000	2,610,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		577.00000	610,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		423.00000	390,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,423.00000	1,390,000	13.64	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	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,423.00000	2,390,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,423.00000	3,390,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,827.00000	8,860,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,827.00000	6,860,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,827.00000	4,860,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,827.00000	2,860,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		827.00000	860,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		173.00000	140,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,173.00000	1,140,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,173.00000	2,140,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,173.00000	3,140,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		9,027.00000	9,060,000	13.64	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	14.20	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		7,027.00000	7,060,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		5,027.00000	5,060,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		3,027.00000	3,060,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		1,027.00000	1,060,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		18.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		45.00000	60,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		973.00000	940,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		1,973.00000	1,940,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		2,973.00000	2,940,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,177.00000	9,210,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,177.00000	7,210,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,177.00000	5,210,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,177.00000	3,210,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	13.64	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	8.35	Put		1,177.00000	1,210,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		1.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		178.00000	210,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		823.00000	790,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,823.00000	1,790,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,823.00000	2,790,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,127.00000	2,160,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,977.00000	2,010,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,377.00000	1,410,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,527.00000	1,560,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,927.00000	1,960,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,827.00000	1,860,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,427.00000	1,460,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		427.00000	460,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		0.00000	0,000	13.64	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	7.65	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		477.00000	510,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,327.00000	1,360,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		0.00000	0,000	13.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		327.00000	360,000	13.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,674.00000	8,714,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	36.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,674.00000	6,714,000	36.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,674.00000	4,714,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		2.00000	2,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,676.00000	2,716,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		54.00000	48,000	17.53	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		728.00000	762,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		407.00000	376,000	14.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		81.00000	90,000	14.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,328.00000	1,289,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	3,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,326.00000	2,286,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,326.00000	3,286,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		20.00000	18,000	20.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,294.00000	1,332,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,724.00000	8,764,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,724.00000	6,764,000	36.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,724.00000	4,764,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		2.00000	2,000	25.19	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,726.00000	2,766,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		371.00000	341,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		95.00000	105,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,278.00000	1,239,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,276.00000	2,236,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,276.00000	3,236,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,774.00000	8,814,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,774.00000	6,814,000	36.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,774.00000	4,814,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		2.00000	2,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,776.00000	2,816,000	25.25	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		45.00000	40,000	18.06	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		819.00000	854,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		337.00000	308,000	14.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		111.00000	122,000	14.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,228.00000	1,189,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	3,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,226.00000	2,186,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,226.00000	3,186,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,824.00000	8,864,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,824.00000	6,864,000	36.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,824.00000	4,864,000	29.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,825.00000	2,865,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		41.00000	37,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		865.00000	901,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		304.00000	276,000	14.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		128.00000	140,000	14.07	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,179.00000	1,140,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	4,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,176.00000	2,137,000	21.77	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	5.10	Put		0.00000	1,000	21.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,176.00000	3,136,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		49.00000	44,000	17.80	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		773.00000	808,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,874.00000	8,914,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,874.00000	6,914,000	36.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,874.00000	4,914,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,875.00000	2,915,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		38.00000	34,000	18.58	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		912.00000	948,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		273.00000	247,000	14.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		147.00000	161,000	14.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,129.00000	1,090,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		3.00000	4,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,126.00000	2,087,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,126.00000	3,086,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,924.00000	8,964,000	39.97	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	14.20	Call		0.00000	0,000	36.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,924.00000	6,964,000	36.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,924.00000	4,964,000	30.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,925.00000	2,965,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		35.00000	31,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		959.00000	995,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		244.00000	219,000	13.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		168.00000	183,000	13.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,080.00000	1,041,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	5,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,076.00000	2,037,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	21.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,076.00000	3,036,000	20.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,974.00000	9,014,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,974.00000	7,014,000	36.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,974.00000	5,014,000	30.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,975.00000	3,015,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		32.00000	29,000	19.10	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		1,006.00000	1,043,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		216.00000	194,000	13.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		190.00000	208,000	13.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,030.00000	991,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	5,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,026.00000	1,987,000	21.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	21.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,026.00000	2,986,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,174.00000	9,214,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	37.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,174.00000	7,214,000	37.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	31.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,174.00000	5,214,000	31.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	1,000	25.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,175.00000	3,215,000	25.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		23.00000	21,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,197.00000	1,235,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		144.00000	128,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		318.00000	342,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		838.00000	800,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		12.00000	14,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,826.00000	1,787,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	20.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,826.00000	2,786,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,124.00000	9,164,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,124.00000	7,164,000	37.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,124.00000	5,164,000	30.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,125.00000	3,165,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		25.00000	23,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,149.00000	1,187,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		160.00000	142,000	14.67	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		284.00000	306,000	14.67	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		885.00000	847,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		9.00000	11,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,876.00000	1,837,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,876.00000	2,836,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		19.00000	17,000	20.93	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,343.00000	1,381,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,224.00000	9,264,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,224.00000	7,264,000	37.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,224.00000	5,264,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,225.00000	3,265,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		21.00000	19,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,245.00000	1,283,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		130.00000	115,000	15.19	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		354.00000	379,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		791.00000	753,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		15.00000	17,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,776.00000	1,737,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,776.00000	2,736,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		29.00000	26,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,053.00000	1,090,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,574.00000	8,614,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,574.00000	6,614,000	35.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,574.00000	4,614,000	28.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		2.00000	2,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,576.00000	2,616,000	25.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		65.00000	58,000	17.01	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		639.00000	672,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		484.00000	451,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		58.00000	65,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,427.00000	1,388,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	2,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,426.00000	2,386,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,426.00000	3,386,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,624.00000	8,664,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,624.00000	6,664,000	35.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,624.00000	4,664,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		2.00000	2,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,626.00000	2,666,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		59.00000	53,000	17.27	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		683.00000	717,000	17.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		445.00000	413,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		69.00000	77,000	14.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,377.00000	1,338,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	2,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,376.00000	2,336,000	21.52	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	4.90	Put		0.00000	0,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,376.00000	3,336,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		9,024.00000	9,064,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		7,024.00000	7,064,000	37.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	30.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		5,024.00000	5,064,000	30.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	25.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		3,025.00000	3,065,000	25.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		196.00000	174,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		220.00000	238,000	14.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		982.00000	943,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	7,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		1,976.00000	1,937,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		2,976.00000	2,936,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,074.00000	9,114,000	39.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,074.00000	7,114,000	37.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,074.00000	5,114,000	30.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,075.00000	3,115,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		27.00000	24,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,101.00000	1,138,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		177.00000	157,000	14.40	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		251.00000	271,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		933.00000	895,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		7.00000	9,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,926.00000	1,887,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,926.00000	2,886,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	39.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,774.00000	7,814,000	39.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	33.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,774.00000	5,814,000	33.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,774.00000	3,814,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		10.00000	10,000	23.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,784.00000	1,824,000	23.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,226.00000	4,186,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,834.00000	1,873,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		10.00000	9,000	23.53	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		5.00000	5,000	24.61	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		2,229.00000	2,269,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		9.00000	8,000	24.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,933.00000	1,972,000	24.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		5.00000	4,000	24.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,279.00000	2,318,000	24.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		72.00000	63,000	16.75	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		596.00000	627,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,636.00000	1,676,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		12.00000	12,000	22.49	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		431.00000	458,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		107.00000	94,000	15.71	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,538.00000	1,577,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		14.00000	13,000	21.97	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		87.00000	77,000	16.23	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		511.00000	541,000	16.23	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,735.00000	1,774,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		11.00000	10,000	23.01	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		392.00000	418,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		118.00000	104,000	15.45	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		145.00000	134,000	17.39	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		768.00000	796,000	17.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		137.00000	126,000	17.60	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		810.00000	838,000	17.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		154.00000	142,000	17.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		727.00000	754,000	17.19	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,208.00000	1,241,000	19.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		85.00000	79,000	19.46	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,135.00000	3,175,000	25.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		12.00000	13,000	25.33	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		270.00000	284,000	14.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		347.00000	322,000	14.68	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,117.00000	1,149,000	19.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		94.00000	87,000	19.05	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		390.00000	408,000	15.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		267.00000	246,000	15.33	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		423.00000	443,000	15.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		250.00000	231,000	15.53	0.00	0	371
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Put		0.00000	478,000	15.74	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.60	Call		0.00000	216,000	15.74	108,000.00	500	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		397.00000	375,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		370.00000	386,000	14.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		377.00000	357,000	15.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		400.00000	418,000	15.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		420.00000	398,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		343.00000	359,000	14.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		860.00000	834,000	14.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		83.00000	95,000	14.25	0.00	0	0
<b>Total \$ / R Option</b>										<b>124,000.00</b>	<b>600</b>	<b>423,400</b>
<b>Total \$ / R</b>										<b>2,144,466,125.40</b>	<b>298,634</b>	<b>795,734</b>
£ / R	On	13/09/2010	Foreign Exchange Future			10.99860	11.03520			154,354,352.40	14,034	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 Future			11.16060	11.18620			39,363,436.20	3,527	22,141
£ / R	On	14/03/2011	Foreign Exchange Future			11.31130	11.33540			133,337,604.40	11,788	20,346
£ / R	On	13/06/2011	Foreign Exchange Future			11.45820	11.48180			0.00	0	1,500
<b>Total £ / R Future</b>										<b>327,055,393.00</b>	<b>29,349</b>	<b>43,987</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	11.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,765.00000	1,801,000	11.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	11.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,665.00000	1,701,000	11.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	11.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,715.00000	1,751,000	11.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		965.00000	1,001,000	11.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	11.53	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		105.00000	96,000	15.14	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		819.00000	835,000	15.14	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		777.00000	792,000	14.98	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		113.00000	103,000	14.98	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		294.00000	277,000	14.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		759.00000	766,000	14.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		281.00000	265,000	14.95	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		796.00000	804,000	14.95	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		308.00000	290,000	14.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		723.00000	729,000	14.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		519.00000	522,000	14.01	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		404.00000	383,000	14.01	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,369.00000	1,383,000	16.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		154.00000	144,000	16.60	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		434.00000	415,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		802.00000	807,000	14.70	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		419.00000	401,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		837.00000	843,000	14.79	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		450.00000	431,000	14.61	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		768.00000	773,000	14.61	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>327,055,393.00</b>	<b>29,349</b>	<b>45,777</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08502	0.08510			0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08640	0.08640			0.00	0	261
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>261</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		242.00000	212,000	20.85	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		22.00000	0,000	20.85	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		356.00000	350,000	19.23	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		316.00000	310,000	19.23	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		108.00000	104,000	23.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,068.00000	1,064,000	23.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,068.00000	1,067,000	18.34	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		28.00000	27,000	18.34	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>261</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.16150	9.12350			69,306,747.50	7,565	0
€ / R	On	13/12/2010	Foreign Exchange Future			9.30550	9.25150			1,237,631.50	133	14,068

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 Future			9.43250	9.37670			13,441,312.50	1,425	12,144
€ / R	On	13/06/2011	Foreign Exchange Future			9.55660	9.49990			0.00	0	5,820
<b>Total € / R Future</b>										<b>83,985,691.50</b>	<b>9,123</b>	<b>32,032</b>
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,541.00000	2,503,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		1,077.00000	1,039,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,377.00000	1,339,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		877.00000	839,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		677.00000	639,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		2.00000	0,000	11.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		179.00000	139,000	11.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,949.00000	10,895,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,949.00000	8,895,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,949.00000	6,895,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,949.00000	4,895,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		2.00000	2,000	20.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,951.00000	2,897,000	20.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		12.00000	9,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,961.00000	1,904,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		47.00000	43,000	15.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		996.00000	938,000	15.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		265.00000	282,000	12.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		214.00000	177,000	12.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,061.00000	1,113,000	13.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		10.00000	8,000	13.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		3.00000	2,000	20.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,802.00000	2,747,000	20.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,999.00000	10,945,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,999.00000	8,945,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,999.00000	6,945,000	31.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,999.00000	4,945,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	2,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		3,001.00000	2,947,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		12.00000	9,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		2,011.00000	1,954,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		44.00000	39,000	15.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		1,043.00000	984,000	15.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		239.00000	254,000	12.19	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	9.25	Put		238.00000	199,000	12.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,012.00000	1,063,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		11.00000	8,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,699.00000	11,645,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,699.00000	9,645,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,699.00000	7,645,000	33.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,699.00000	5,645,000	27.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,700.00000	3,646,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	3,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,702.00000	2,648,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		17.00000	13,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,716.00000	1,658,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		71.00000	67,000	14.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		770.00000	712,000	14.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		417.00000	447,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		116.00000	92,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,599.00000	11,545,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,599.00000	9,545,000	33.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,599.00000	7,545,000	32.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	27.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,599.00000	5,545,000	27.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,600.00000	3,546,000	22.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		4.00000	3,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,603.00000	2,548,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		19.00000	15,000	17.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,618.00000	1,560,000	17.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		84.00000	81,000	14.15	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		683.00000	626,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		489.00000	524,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		88.00000	69,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,749.00000	10,695,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,749.00000	8,695,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,749.00000	6,695,000	30.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	25.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,749.00000	4,695,000	25.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		3.00000	2,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,752.00000	2,697,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		16.00000	12,000	18.32	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	11.00	Put		1,765.00000	1,707,000	18.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		65.00000	61,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		814.00000	756,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		384.00000	411,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		133.00000	106,000	12.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,257.00000	1,310,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		6.00000	5,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,849.00000	10,795,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,849.00000	8,795,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,849.00000	6,795,000	30.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	25.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,849.00000	4,795,000	25.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		3.00000	2,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,852.00000	2,797,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		14.00000	11,000	18.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,863.00000	1,806,000	18.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		55.00000	51,000	15.05	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		904.00000	846,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		321.00000	343,000	12.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		170.00000	138,000	12.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,159.00000	1,211,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		8.00000	6,000	14.08	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	20.40	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		11,149.00000	11,095,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		9,149.00000	9,095,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		7,149.00000	7,095,000	31.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	26.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		5,149.00000	5,095,000	26.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		2.00000	1,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		3,151.00000	3,096,000	21.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		9.00000	7,000	19.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		2,158.00000	2,102,000	19.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		35.00000	30,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,184.00000	1,125,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		184.00000	189,000	12.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		333.00000	284,000	12.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		871.00000	919,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		20.00000	14,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,299.00000	11,245,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,299.00000	9,245,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,299.00000	7,245,000	32.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.69	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	14.55	Put		5,299.00000	5,245,000	26.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		1.00000	1,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,300.00000	3,246,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		7.00000	5,000	19.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,306.00000	2,250,000	19.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		28.00000	24,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,327.00000	1,269,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		141.00000	142,000	13.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		440.00000	387,000	13.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		735.00000	780,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		34.00000	25,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,599.00000	10,545,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,599.00000	8,545,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,599.00000	6,545,000	30.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,599.00000	4,545,000	24.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,406.00000	1,459,000	15.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	4,000	15.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,649.00000	10,595,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,649.00000	8,595,000	33.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,649.00000	6,595,000	30.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,649.00000	4,595,000	24.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		4.00000	3,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,653.00000	2,598,000	20.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		18.00000	14,000	17.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,667.00000	1,609,000	17.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		77.00000	73,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		726.00000	668,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		453.00000	485,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		102.00000	80,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,356.00000	1,409,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		5.00000	4,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,699.00000	10,645,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,699.00000	8,645,000	33.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,699.00000	6,645,000	30.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,699.00000	4,645,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,307.00000	1,359,000	14.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	4,000	14.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		1,089.00000	1,031,000	15.78	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	10.30	Call		40.00000	36,000	15.78	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		129.00000	129,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		478.00000	424,000	13.24	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		219.00000	228,000	12.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		268.00000	223,000	12.15	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		224.00000	228,000	14.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		647.00000	596,000	14.17	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		213.00000	215,000	14.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		686.00000	633,000	14.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		237.00000	241,000	14.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		610.00000	559,000	14.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		434.00000	388,000	13.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		311.00000	320,000	13.22	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,145.00000	1,089,000	16.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		122.00000	121,000	16.06	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,234.00000	1,178,000	16.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		111.00000	110,000	16.38	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		353.00000	351,000	13.85	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		653.00000	594,000	13.85	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		339.00000	336,000	13.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		689.00000	629,000	13.98	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		368.00000	366,000	13.71	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		618.00000	559,000	13.71	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>32,934</b>
<b>Total € / R</b>										<b>83,985,691.50</b>	<b>9,123</b>	<b>64,966</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/09/2010 Foreign Exchange Future			6.66290	6.64250			0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Future			6.69470	6.66510			7,565,011.00	1,130	15,346
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.71160	6.68180			0.00	0	561
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.72560	6.69570			0.00	0	0
<b>Total AU\$ / R Future</b>							<b>7,565,011.00</b>	<b>1,130</b>	<b>15,907</b>
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		0.00000	0,000	9.48	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		258.00000	237,000	9.48	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		81.00000	83,000	12.22	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		316.00000	288,000	12.22	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		356.00000	325,000	12.37	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		71.00000	70,000	12.37	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		228.00000	238,000	12.31	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		246.00000	226,000	12.31	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		209.00000	218,000	12.49	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		277.00000	256,000	12.49	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		252.00000	265,000	12.36	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		220.00000	203,000	12.36	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		312.00000	329,000	12.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		266.00000	253,000	12.54	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		287.00000	303,000	12.51	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		291.00000	277,000	12.51	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		338.00000	356,000	12.57	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		242.00000	230,000	12.57	0.00	0	0
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>200</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>							<b>7,565,011.00</b>	<b>1,130</b>	<b>16,107</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			6.93750	6.94810			0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Future			7.03130	7.03300			0.00	0	863
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>863</b>
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		0.00000	0,000	10.82	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		552.00000	563,000	10.82	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		25.00000	25,000	14.19	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		692.00000	694,000	14.19	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		22.00000	21,000	14.38	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		739.00000	740,000	14.38	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		29.00000	28,000	14.00	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		646.00000	647,000	14.00	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>863</b>
CHF / R On 13/09/2010 Foreign Exchange Future			7.04910	7.01830			0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.18780	7.12460			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		43.00000	49,000	15.32	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		25.00000	0,000	15.32	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		21.00000	0,000	15.32	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		53.00000	1,000	15.32	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		78.00000	99,000	15.32	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		10.00000	0,000	15.32	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		261.00000	296,000	15.57	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	7.05	Put		186.00000	158,000	15.57	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		235.00000	267,000	15.52	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		210.00000	179,000	15.52	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		290.00000	327,000	15.61	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		165.00000	139,000	15.61	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>2,562,948,220.90</b>	<b>337,636</b>	<b>465,384</b>
<b>Total Options</b>							<b>124,000.00</b>	<b>600</b>	<b>458,324</b>
<b>Grand Total:</b>							<b>2,563,072,220.90</b>	<b>338,236</b>	<b>923,708</b>