



Currency Derivatives Daily MTM Report

Daily summary for: 01/09/2010

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			7.30080	7.39220			89,515,108.80	12,261	239,585
\$ / R	On	13/12/2010	Foreign Exchange Future			7.40880	7.50170			8,853,516.00	1,195	94,256
\$ / R	On	14/03/2011	Foreign Exchange Future			7.51340	7.60730			0.00	0	10,584
\$ / R	On	13/06/2011	Foreign Exchange Future			7.61770	7.71290			45,706,200.00	6,000	8,975
Total \$ / R Future										144,074,824.80	19,456	353,400
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,458.00000	8,549,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	53.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,458.00000	6,549,000	53.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	46.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,458.00000	4,549,000	46.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	37.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,458.00000	2,549,000	37.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		543.00000	453,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		1.00000	2,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,542.00000	1,451,000	20.80	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	20.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,542.00000	2,451,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,542.00000	3,451,000	19.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,408.00000	8,499,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	53.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,408.00000	6,499,000	53.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	46.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,408.00000	4,499,000	46.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	37.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,408.00000	2,499,000	37.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		7.00000	3,000	19.24	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		415.00000	502,000	19.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		593.00000	502,000	18.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		1.00000	1,000	18.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,592.00000	1,501,000	20.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	20.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,592.00000	2,501,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,592.00000	3,501,000	19.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	19.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		5.00000	2,000	19.76	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		463.00000	551,000	19.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,508.00000	8,599,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	53.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,508.00000	6,599,000	53.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	47.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,508.00000	4,599,000	47.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	37.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,508.00000	2,599,000	37.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		4.00000	2,000	20.28	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		512.00000	601,000	20.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		494.00000	404,000	17.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		2.00000	3,000	17.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,492.00000	1,401,000	20.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,492.00000	2,401,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,492.00000	3,401,000	19.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,558.00000	8,649,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	53.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,558.00000	6,649,000	53.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	47.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,558.00000	4,649,000	47.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	38.07	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		2,558.00000	2,649,000	38.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		3.00000	1,000	20.81	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		561.00000	650,000	20.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		445.00000	356,000	16.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		3.00000	5,000	16.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,442.00000	1,351,000	21.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,442.00000	2,351,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,442.00000	3,351,000	19.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,658.00000	8,749,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	53.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,658.00000	6,749,000	53.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	47.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,658.00000	4,749,000	47.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	38.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,658.00000	2,749,000	38.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		2.00000	1,000	21.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		660.00000	750,000	21.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		348.00000	263,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		6.00000	12,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,342.00000	1,251,000	21.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	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	5.05	Call		2,342.00000	2,251,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,342.00000	3,251,000	19.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,708.00000	8,799,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	53.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,708.00000	6,799,000	53.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	47.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,708.00000	4,799,000	47.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	38.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,708.00000	2,799,000	38.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		709.00000	800,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		302.00000	218,000	15.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		10.00000	17,000	15.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,292.00000	1,201,000	21.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	21.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,292.00000	2,201,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,292.00000	3,201,000	19.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,758.00000	8,849,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	53.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,758.00000	6,849,000	53.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	48.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,758.00000	4,849,000	48.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	39.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,758.00000	2,849,000	39.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		1.00000	0,000	22.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		759.00000	849,000	22.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		257.00000	177,000	15.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		15.00000	26,000	15.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,242.00000	1,151,000	21.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	21.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,242.00000	2,151,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,242.00000	3,151,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,908.00000	8,999,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	53.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,908.00000	6,999,000	53.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	48.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,908.00000	4,999,000	48.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	39.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,908.00000	2,999,000	39.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		137.00000	74,000	14.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		45.00000	73,000	14.01	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		1,092.00000	1,001,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,092.00000	2,001,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,092.00000	3,001,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,858.00000	8,949,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	53.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,858.00000	6,949,000	53.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	48.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,858.00000	4,949,000	48.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	39.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,858.00000	2,949,000	39.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		1.00000	0,000	23.94	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		859.00000	949,000	23.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		174.00000	104,000	14.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		32.00000	53,000	14.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,142.00000	1,051,000	22.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	22.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,142.00000	2,051,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,142.00000	3,051,000	18.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	54.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,008.00000	9,099,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	53.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,008.00000	7,099,000	53.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	49.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,008.00000	5,099,000	49.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	40.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,008.00000	3,099,000	40.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	25.51	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,008.00000	1,099,000	25.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		76.00000	40,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		84.00000	139,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		992.00000	901,000	21.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	21.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,992.00000	1,901,000	19.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	19.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,992.00000	2,901,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	24.47	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		908.00000	999,000	24.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,308.00000	8,399,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	53.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,308.00000	6,399,000	53.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	46.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,308.00000	4,399,000	46.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,308.00000	2,399,000	36.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		13.00000	6,000	18.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		321.00000	405,000	18.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		692.00000	601,000	19.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	19.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,692.00000	1,601,000	20.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	20.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,692.00000	2,601,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,692.00000	3,601,000	19.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	19.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,358.00000	8,449,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,358.00000	6,449,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	46.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,358.00000	4,449,000	46.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	37.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,358.00000	2,449,000	37.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		9.00000	4,000	18.72	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		367.00000	453,000	18.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		642.00000	552,000	18.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		0.00000	1,000	18.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,642.00000	1,551,000	20.45	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	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,642.00000	2,551,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,642.00000	3,551,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,608.00000	8,699,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	53.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,608.00000	6,699,000	53.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	47.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,608.00000	4,699,000	47.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	38.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,608.00000	2,699,000	38.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		2.00000	1,000	21.33	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		610.00000	700,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		396.00000	309,000	16.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		4.00000	8,000	16.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,392.00000	1,301,000	21.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	21.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,392.00000	2,301,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,392.00000	3,301,000	19.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,808.00000	8,899,000	54.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	53.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,808.00000	6,899,000	53.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	48.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,808.00000	4,899,000	48.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	39.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,808.00000	2,899,000	39.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		1.00000	0,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		809.00000	899,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		214.00000	138,000	14.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		22.00000	37,000	14.85	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,192.00000	1,101,000	22.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,192.00000	2,101,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,192.00000	3,101,000	18.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,958.00000	9,049,000	54.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	53.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,958.00000	7,049,000	53.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	49.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,958.00000	5,049,000	49.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	40.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,958.00000	3,049,000	40.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	24.99	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		958.00000	1,049,000	24.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		104.00000	55,000	14.53	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		62.00000	104,000	14.53	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,042.00000	951,000	21.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	21.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,042.00000	1,951,000	19.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	19.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,042.00000	2,951,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	34.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,908.00000	1,999,000	34.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	33.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,758.00000	1,849,000	33.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,158.00000	1,249,000	27.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	27.08	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,308.00000	1,399,000	28.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	28.65	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	32.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,708.00000	1,799,000	32.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	31.79	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,608.00000	1,699,000	31.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	27.61	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,208.00000	1,299,000	27.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		231.00000	310,000	17.15	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		23.00000	11,000	17.15	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		17.00000	8,000	17.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		275.00000	357,000	17.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,108.00000	1,199,000	26.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	26.56	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		43.00000	21,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		151.00000	220,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,448.00000	8,541,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	33.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,448.00000	6,541,000	33.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	27.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,448.00000	4,541,000	27.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		8.00000	5,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,456.00000	2,546,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		115.00000	97,000	17.93	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		563.00000	638,000	17.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		603.00000	530,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		51.00000	71,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,554.00000	1,461,000	18.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	18.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,552.00000	2,459,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,552.00000	3,459,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	22.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		48.00000	40,000	20.71	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	8.55	Put		1,096.00000	1,181,000	20.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,498.00000	8,591,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	33.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,498.00000	6,591,000	33.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,498.00000	4,591,000	27.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		7.00000	5,000	25.15	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,505.00000	2,596,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		563.00000	492,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		61.00000	83,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,504.00000	1,412,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,502.00000	2,409,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,502.00000	3,409,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,548.00000	8,641,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	33.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,548.00000	6,641,000	33.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	28.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,548.00000	4,641,000	28.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		6.00000	4,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,554.00000	2,645,000	25.19	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	8.05	Call		99.00000	83,000	18.39	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		647.00000	724,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		524.00000	455,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		72.00000	96,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,454.00000	1,362,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	3,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,452.00000	2,359,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,452.00000	3,359,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,598.00000	8,691,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	34.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,598.00000	6,691,000	34.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,598.00000	4,691,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		6.00000	4,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,604.00000	2,695,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		91.00000	77,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		689.00000	768,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		486.00000	421,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		84.00000	112,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,404.00000	1,312,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		2.00000	3,000	17.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,402.00000	2,309,000	22.72	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	5.10	Put		0.00000	0,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,402.00000	3,309,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		107.00000	90,000	18.16	18,000.00	200	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		605.00000	681,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,648.00000	8,741,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	34.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,648.00000	6,741,000	34.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	28.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,648.00000	4,741,000	28.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		5.00000	4,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,653.00000	2,745,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		85.00000	71,000	18.85	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		733.00000	812,000	18.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		450.00000	387,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		98.00000	128,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,355.00000	1,263,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		3.00000	4,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,352.00000	2,259,000	22.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,352.00000	3,259,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,698.00000	8,791,000	37.89	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	34.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,698.00000	6,791,000	34.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	28.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,698.00000	4,791,000	28.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		5.00000	3,000	25.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,703.00000	2,794,000	25.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		78.00000	66,000	19.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		776.00000	857,000	19.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		416.00000	356,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		114.00000	147,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,305.00000	1,213,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		3.00000	4,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,302.00000	2,209,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,302.00000	3,209,000	23.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	23.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,748.00000	8,841,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	34.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,748.00000	6,841,000	34.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	28.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,748.00000	4,841,000	28.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		4.00000	3,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,752.00000	2,844,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		73.00000	61,000	19.32	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		821.00000	902,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		383.00000	326,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		131.00000	167,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,256.00000	1,164,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	5,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,252.00000	2,159,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,252.00000	3,159,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,948.00000	9,041,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	35.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,948.00000	7,041,000	35.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,948.00000	5,041,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		3.00000	2,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,951.00000	3,043,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		55.00000	46,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,003.00000	1,087,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		267.00000	226,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		215.00000	267,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,058.00000	968,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		6.00000	9,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,052.00000	1,960,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	21.43	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		3,052.00000	2,959,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,898.00000	8,991,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	34.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,898.00000	6,991,000	34.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,898.00000	4,991,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		3.00000	2,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,901.00000	2,993,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		59.00000	49,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		957.00000	1,040,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		294.00000	246,000	15.38	123,000.00	500	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		192.00000	237,000	15.38	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,107.00000	1,016,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		5.00000	7,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,102.00000	2,009,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,102.00000	3,009,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		45.00000	37,000	20.94	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,143.00000	1,228,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,998.00000	9,091,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	35.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,998.00000	7,091,000	35.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	29.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,998.00000	5,091,000	29.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	2,000	25.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,001.00000	3,093,000	25.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		51.00000	42,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,049.00000	1,133,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		242.00000	207,000	15.84	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		240.00000	298,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,009.00000	921,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		7.00000	12,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,002.00000	1,910,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	1,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,002.00000	2,909,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		68.00000	57,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		866.00000	948,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,348.00000	8,441,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	33.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,348.00000	6,441,000	33.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	27.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,348.00000	4,441,000	27.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		9.00000	7,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,357.00000	2,448,000	25.03	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		136.00000	115,000	17.46	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		484.00000	556,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		687.00000	609,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		35.00000	50,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,653.00000	1,561,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	2,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,652.00000	2,559,000	23.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,652.00000	3,559,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,398.00000	8,491,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	33.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,398.00000	6,491,000	33.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	27.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,398.00000	4,491,000	27.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		8.00000	6,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,406.00000	2,497,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		125.00000	106,000	17.69	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		523.00000	597,000	17.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		645.00000	569,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		43.00000	60,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,603.00000	1,511,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	2,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,602.00000	2,509,000	23.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,602.00000	3,509,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,798.00000	8,891,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	34.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,798.00000	6,891,000	34.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	28.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,798.00000	4,891,000	28.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		4.00000	3,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,802.00000	2,894,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		351.00000	297,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		149.00000	188,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,206.00000	1,114,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		4.00000	5,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,202.00000	2,109,000	22.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,202.00000	3,109,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,848.00000	8,941,000	37.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	34.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,848.00000	6,941,000	34.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,848.00000	4,941,000	28.97	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	10.35	Call		4.00000	3,000	25.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,852.00000	2,944,000	25.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		63.00000	53,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		911.00000	994,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		322.00000	271,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		170.00000	212,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,157.00000	1,065,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		5.00000	6,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,152.00000	2,059,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,152.00000	3,059,000	24.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	24.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,548.00000	7,641,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,548.00000	5,641,000	30.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,549.00000	3,642,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		27.00000	21,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,575.00000	1,662,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,452.00000	4,359,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,623.00000	1,711,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		25.00000	20,000	23.26	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		17.00000	12,000	24.73	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	9.50	Put		2,015.00000	2,103,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		23.00000	18,000	23.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,721.00000	1,809,000	23.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		16.00000	11,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,064.00000	2,152,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		147.00000	125,000	17.23	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		445.00000	516,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,429.00000	1,516,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		31.00000	25,000	22.33	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		303.00000	366,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		205.00000	175,000	16.30	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,333.00000	1,420,000	21.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		35.00000	29,000	21.87	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		173.00000	147,000	16.77	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		371.00000	438,000	16.77	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,526.00000	1,614,000	22.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		28.00000	23,000	22.80	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		271.00000	331,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		223.00000	190,000	16.07	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		223.00000	199,000	17.58	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		616.00000	686,000	17.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		211.00000	189,000	17.77	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		654.00000	726,000	17.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		235.00000	211,000	17.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		578.00000	648,000	17.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,029.00000	1,107,000	19.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		136.00000	120,000	19.46	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,922.00000	3,009,000	25.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		29.00000	22,000	25.22	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		197.00000	236,000	15.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		504.00000	449,000	15.39	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		942.00000	1,019,000	19.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		149.00000	132,000	19.08	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		287.00000	336,000	15.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		394.00000	349,000	15.70	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		312.00000	367,000	15.88	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		369.00000	330,000	15.88	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		552.00000	502,000	15.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		289.00000	334,000	15.54	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		526.00000	478,000	15.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		313.00000	360,000	15.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		580.00000	527,000	15.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		267.00000	309,000	15.45	0.00	0	0
Total \$ / R Option										141,000.00	700	527,962
Total \$ / R										144,215,824.80	20,156	881,362
£ / R	On	13/09/2010	Foreign Exchange Future			11.29010	11.37140			6,695,029.30	593	22,384
£ / R	On	13/12/2010	Foreign Exchange Future			11.45010	11.53290			13,785,920.40	1,204	13,596
£ / R	On	14/03/2011	Foreign Exchange Future			11.60580	11.68890			17,408,700.00	1,500	1,560
£ / R	On	13/06/2011	Foreign Exchange Future			11.76080	11.85000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Future										37,889,649.70	3,297	37,540
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		1.00000	1,000	25.49	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,430.00000	1,511,000	25.49	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		1.00000	1,000	24.66	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,330.00000	1,411,000	24.66	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		1.00000	1,000	25.07	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,380.00000	1,461,000	25.07	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		638.00000	716,000	18.83	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		9.00000	6,000	18.83	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		241.00000	219,000	16.37	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		608.00000	669,000	16.37	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		572.00000	632,000	16.21	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		255.00000	232,000	16.21	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		472.00000	443,000	15.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		583.00000	637,000	15.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		454.00000	427,000	15.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		615.00000	671,000	15.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		491.00000	461,000	15.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		552.00000	605,000	15.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		389.00000	430,000	15.06	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		628.00000	586,000	15.06	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,132.00000	1,199,000	17.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		271.00000	255,000	17.53	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		0.00000	605,000	15.59	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		0.00000	694,000	15.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		0.00000	586,000	15.69	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		0.00000	725,000	15.69	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		0.00000	623,000	15.49	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		0.00000	662,000	15.49	0.00	0	0
Total £ / R Option										0.00	0	1,790
Total £ / R										37,889,649.70	3,297	39,330
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08630	0.08780			0.00	0	373
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08770	0.08920			3,069.50	35	391
Total ¥ / R Future										3,069.50	35	764
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		510.00000	374,000	23.69	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		20.00000	34,000	23.69	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		525.00000	439,000	18.88	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		205.00000	269,000	18.88	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		179.00000	147,000	22.80	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		859.00000	977,000	22.80	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,336.00000	1,194,000	18.18	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		16.00000	24,000	18.18	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										3,069.50	35	764
€ / R	On	13/09/2010	Foreign Exchange Future			9.36280	9.39540			67,627,504.40	7,223	19,982
€ / R	On	13/12/2010	Foreign Exchange Future			9.49960	9.53310			47,498.00	5	8,475
€ / R	On	14/03/2011	Foreign Exchange Future			9.63210	9.66500			0.00	0	8,653
€ / R	On	13/06/2011	Foreign Exchange Future			9.76400	9.80000			48,820,000.00	5,000	5,000
Total € / R Future										116,495,002.40	12,228	42,110

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	31.47	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,270.00000	2,302,000	31.47	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		2.00000	1,000	19.92	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		807.00000	838,000	19.92	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,106.00000	1,137,000	22.62	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		1.00000	0,000	22.62	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		609.00000	640,000	18.12	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		4.00000	3,000	18.12	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		416.00000	445,000	16.32	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		11.00000	8,000	16.32	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		150.00000	121,000	12.70	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		55.00000	58,000	12.70	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,667.00000	10,700,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,667.00000	8,700,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	29.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,667.00000	6,700,000	29.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	25.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,668.00000	4,701,000	25.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		9.00000	8,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,676.00000	2,708,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		34.00000	32,000	20.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,701.00000	1,732,000	20.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		108.00000	102,000	16.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		775.00000	802,000	16.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		468.00000	446,000	13.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		135.00000	146,000	13.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,341.00000	1,308,000	14.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		8.00000	8,000	14.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		11.00000	10,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,528.00000	2,560,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,717.00000	10,750,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,717.00000	8,750,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	29.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,717.00000	6,750,000	29.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	25.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,718.00000	4,751,000	25.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		8.00000	7,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,725.00000	2,757,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		32.00000	30,000	20.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,749.00000	1,780,000	20.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		101.00000	96,000	16.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		818.00000	846,000	16.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		436.00000	415,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		153.00000	165,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,292.00000	1,259,000	14.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		9.00000	9,000	14.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,417.00000	11,450,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,417.00000	9,450,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	31.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,417.00000	7,450,000	31.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,417.00000	5,450,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		3.00000	2,000	22.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,420.00000	3,452,000	22.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		13.00000	12,000	22.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,430.00000	2,462,000	22.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		44.00000	41,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,461.00000	1,491,000	19.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		153.00000	145,000	15.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		570.00000	595,000	15.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		651.00000	625,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		68.00000	75,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,317.00000	11,350,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,317.00000	9,350,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,317.00000	7,350,000	31.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	26.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,317.00000	5,350,000	26.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		3.00000	3,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,320.00000	3,353,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		15.00000	14,000	21.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,332.00000	2,364,000	21.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		49.00000	46,000	19.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,366.00000	1,396,000	19.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		176.00000	167,000	15.18	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		493.00000	517,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		732.00000	705,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		49.00000	55,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,467.00000	10,500,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,467.00000	8,500,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	29.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,467.00000	6,500,000	29.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	24.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,468.00000	4,501,000	24.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		12.00000	11,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,479.00000	2,511,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		42.00000	39,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,509.00000	1,539,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		142.00000	135,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		609.00000	635,000	15.77	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	9.00	Call		612.00000	587,000	13.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		79.00000	87,000	13.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,538.00000	1,505,000	15.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		5.00000	5,000	15.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,567.00000	10,600,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,567.00000	8,600,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	29.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,567.00000	6,600,000	29.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,568.00000	4,601,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		10.00000	9,000	22.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,577.00000	2,609,000	22.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		37.00000	35,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,604.00000	1,635,000	20.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		124.00000	117,000	16.16	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		691.00000	717,000	16.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		537.00000	514,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		104.00000	114,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,440.00000	1,406,000	15.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		7.00000	6,000	15.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,867.00000	10,900,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,867.00000	8,900,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	30.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,867.00000	6,900,000	30.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	25.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,867.00000	4,900,000	25.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		6.00000	6,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,873.00000	2,906,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		28.00000	26,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,895.00000	1,926,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		83.00000	79,000	17.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		950.00000	979,000	17.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		347.00000	328,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		214.00000	228,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,145.00000	1,112,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		12.00000	12,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,017.00000	11,050,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,017.00000	9,050,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	30.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,017.00000	7,050,000	30.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,017.00000	5,050,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		5.00000	5,000	22.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,022.00000	3,055,000	22.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		25.00000	22,000	21.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,042.00000	2,072,000	21.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		69.00000	65,000	17.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,086.00000	1,115,000	17.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		271.00000	258,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		288.00000	308,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		999.00000	969,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		16.00000	19,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,317.00000	10,350,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,317.00000	8,350,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	28.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,317.00000	6,350,000	28.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,318.00000	4,351,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,687.00000	1,654,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		4.00000	4,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,367.00000	10,400,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,367.00000	8,400,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,367.00000	6,400,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	24.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,368.00000	4,401,000	24.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		14.00000	13,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,381.00000	2,413,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		46.00000	43,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,413.00000	1,443,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		164.00000	155,000	15.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		531.00000	555,000	15.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		691.00000	665,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		58.00000	65,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,637.00000	1,604,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		4.00000	4,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,417.00000	10,450,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,417.00000	8,450,000	33.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,417.00000	6,450,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,418.00000	4,451,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,588.00000	1,555,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		5.00000	5,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		862.00000	890,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		95.00000	90,000	16.94	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		252.00000	240,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		319.00000	340,000	14.20	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		405.00000	384,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		172.00000	184,000	13.71	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		345.00000	335,000	14.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		480.00000	503,000	14.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		328.00000	319,000	14.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		513.00000	537,000	14.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		362.00000	352,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		447.00000	470,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		309.00000	328,000	14.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		474.00000	460,000	14.05	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		933.00000	960,000	16.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		198.00000	192,000	16.55	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,017.00000	1,044,000	16.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		182.00000	176,000	16.86	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		0.00000	476,000	14.34	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		0.00000	512,000	14.34	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		0.00000	458,000	14.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		0.00000	544,000	14.47	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		0.00000	495,000	14.21	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		0.00000	481,000	14.21	0.00	0	0
Total € / R Option										0.00	0	39,714
Total € / R										116,495,002.40	12,228	81,824
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.63200	6.56950			829,000.00	125	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.65670	6.59420			166,417.50	25	9,830
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.67830	6.61700			0.00	0	501

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.69980	6.65000			0.00	0	0
Total AU\$ / R Future							995,417.50	150	24,822
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		2.00000	3,000	13.11	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		333.00000	271,000	13.11	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		77.00000	99,000	13.73	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		383.00000	342,000	13.73	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		423.00000	381,000	13.98	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		67.00000	88,000	13.98	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		215.00000	241,000	12.95	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		298.00000	263,000	12.95	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		197.00000	222,000	13.15	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		330.00000	294,000	13.15	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		234.00000	265,000	12.94	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		267.00000	237,000	12.94	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		0.00000	332,000	13.02	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		0.00000	282,000	13.02	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		0.00000	307,000	13.02	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		0.00000	307,000	13.02	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		0.00000	358,000	13.02	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		0.00000	258,000	13.02	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							995,417.50	150	25,022
CAD/ R On 13/09/2010 Foreign Exchange Future			6.95050	6.93450			0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.04110	7.02570			0.00	0	350

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Future								0.00	0	420
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		1.00000	1,000	17.50		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		567.00000	551,000	17.50		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		29.00000	32,000	14.18		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		703.00000	691,000	14.18		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		26.00000	28,000	14.35		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		750.00000	737,000	14.35		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		33.00000	36,000	14.00		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		657.00000	645,000	14.00		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	420
CHF / R On 13/09/2010 Foreign Exchange Future			7.17990	7.29200				0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.29290	7.40650				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Call		301.00000	201,000	15.96		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		9.00000	21,000	15.96		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		256.00000	161,000	15.54		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		14.00000	31,000	15.54		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		348.00000	244,000	16.37		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		6.00000	14,000	16.37		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		456.00000	380,000	15.71		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		100.00000	137,000	15.71		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		421.00000	348,000	15.72		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		115.00000	155,000	15.72		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		493.00000	412,000	15.71	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		87.00000	119,000	15.71	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	0
Total Futures							299,457,963.90	35,166	459,056
Total Options							141,000.00	700	569,666
Grand Total:							299,598,963.90	35,866	1,028,722