



# Currency Derivatives Daily MTM Report

Daily summary for: 07/09/2010

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			7.27410	7.22570			61,487,967.30	8,453	235,381
\$ / R	On	13/12/2010	Foreign Exchange Future			7.38160	7.33260			28,707,042.40	3,889	116,293
\$ / R	On	14/03/2011	Foreign Exchange Future			7.48850	7.43720			4,904,967.50	655	12,009
\$ / R	On	13/06/2011	Foreign Exchange Future			7.59120	7.54070			3,416,040.00	450	9,275
<b>Total \$ / R Future</b>										<b>98,516,017.20</b>	<b>13,447</b>	<b>372,958</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,624.00000	8,576,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,624.00000	6,576,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	46.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,624.00000	4,576,000	46.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	38.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,624.00000	2,576,000	38.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		376.00000	424,000	13.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		0.00000	0,000	13.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,376.00000	1,424,000	15.06	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	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,376.00000	2,424,000	15.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	15.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,376.00000	3,424,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,574.00000	8,526,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,574.00000	6,526,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	46.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,574.00000	4,526,000	46.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	38.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,574.00000	2,526,000	38.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	19.13	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		574.00000	526,000	19.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		426.00000	474,000	13.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		0.00000	0,000	13.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,426.00000	1,474,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,426.00000	2,474,000	15.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	15.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,426.00000	3,474,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	19.70	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		624.00000	576,000	19.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,674.00000	8,626,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,674.00000	6,626,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	46.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,674.00000	4,626,000	46.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	38.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,674.00000	2,626,000	38.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	20.27	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		674.00000	626,000	20.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		326.00000	374,000	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		1,326.00000	1,374,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,326.00000	2,374,000	15.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	15.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,326.00000	3,374,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,724.00000	8,676,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,724.00000	6,676,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	47.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,724.00000	4,676,000	47.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	38.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,724.00000	2,676,000	38.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	20.83	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		724.00000	676,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		277.00000	324,000	13.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		1.00000	0,000	13.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,276.00000	1,324,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,276.00000	2,324,000	15.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	15.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,276.00000	3,324,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,824.00000	8,776,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,824.00000	6,776,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	47.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,824.00000	4,776,000	47.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	39.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,824.00000	2,776,000	39.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	21.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		824.00000	776,000	21.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		182.00000	226,000	13.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		6.00000	2,000	13.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,176.00000	1,224,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	15.06	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		2,176.00000	2,224,000	15.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	15.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,176.00000	3,224,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,874.00000	8,826,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,874.00000	6,826,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	47.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,874.00000	4,826,000	47.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,874.00000	2,826,000	39.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	22.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		874.00000	826,000	22.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		137.00000	178,000	13.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		11.00000	4,000	13.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,126.00000	1,174,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,126.00000	2,174,000	15.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	15.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,126.00000	3,174,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,924.00000	8,876,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	51.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,924.00000	6,876,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	47.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,924.00000	4,876,000	47.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	39.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,924.00000	2,876,000	39.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	23.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		924.00000	876,000	23.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		97.00000	134,000	13.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		21.00000	10,000	13.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,076.00000	1,124,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,076.00000	2,124,000	15.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	15.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,076.00000	3,124,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,074.00000	9,026,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	51.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,074.00000	7,026,000	51.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	48.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,074.00000	5,026,000	48.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	40.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,074.00000	3,026,000	40.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		24.00000	38,000	13.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		98.00000	64,000	13.44	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		926.00000	974,000	14.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	14.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,926.00000	1,974,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,926.00000	2,974,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		9,024.00000	8,976,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	51.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		7,024.00000	6,976,000	51.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	47.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		5,024.00000	4,976,000	47.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	40.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		3,024.00000	2,976,000	40.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	24.25	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		1,024.00000	976,000	24.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		39.00000	61,000	12.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		63.00000	37,000	12.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		976.00000	1,024,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		1,976.00000	2,024,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		2,976.00000	3,024,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	50.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,174.00000	9,126,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	51.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,174.00000	7,126,000	51.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	48.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,174.00000	5,126,000	48.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	40.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,174.00000	3,126,000	40.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	25.95	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,174.00000	1,126,000	25.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		8.00000	13,000	14.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		182.00000	139,000	14.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		826.00000	874,000	14.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	14.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,826.00000	1,874,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,826.00000	2,874,000	16.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	16.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	24.82	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,074.00000	1,026,000	24.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,474.00000	8,426,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,474.00000	6,426,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,474.00000	4,426,000	46.25	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	37.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,474.00000	2,426,000	37.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		0.00000	0,000	17.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		474.00000	426,000	17.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		526.00000	574,000	14.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	14.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,526.00000	1,574,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,526.00000	2,574,000	15.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	15.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,526.00000	3,574,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,524.00000	8,476,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,524.00000	6,476,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	46.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,524.00000	4,476,000	46.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	37.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,524.00000	2,476,000	37.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		0.00000	0,000	18.56	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		524.00000	476,000	18.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		476.00000	524,000	13.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		0.00000	0,000	13.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,476.00000	1,524,000	15.06	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	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,476.00000	2,524,000	15.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	15.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,476.00000	3,524,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,774.00000	8,726,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,774.00000	6,726,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	47.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,774.00000	4,726,000	47.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	39.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,774.00000	2,726,000	39.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	21.40	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		774.00000	726,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		229.00000	275,000	13.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		3.00000	1,000	13.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,226.00000	1,274,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,226.00000	2,274,000	15.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	15.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,226.00000	3,274,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,974.00000	8,926,000	50.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,974.00000	6,926,000	51.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	47.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,974.00000	4,926,000	47.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	40.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,974.00000	2,926,000	40.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	23.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		974.00000	926,000	23.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		62.00000	94,000	12.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		36.00000	20,000	12.98	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,026.00000	1,074,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,026.00000	2,074,000	15.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	15.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,026.00000	3,074,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,124.00000	9,076,000	50.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	51.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,124.00000	7,076,000	51.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	48.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,124.00000	5,076,000	48.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	40.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,124.00000	3,076,000	40.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	25.39	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		1,124.00000	1,076,000	25.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		14.00000	23,000	14.01	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		138.00000	99,000	14.01	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		876.00000	924,000	14.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	14.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,876.00000	1,924,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,876.00000	2,924,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	35.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,074.00000	2,026,000	35.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	34.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,924.00000	1,876,000	34.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,324.00000	1,276,000	27.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	27.66	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,474.00000	1,426,000	29.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	29.37	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	33.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,874.00000	1,826,000	33.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	32.78	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,774.00000	1,726,000	32.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	28.23	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,374.00000	1,326,000	28.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		375.00000	327,000	16.85	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		1.00000	1,000	16.85	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		0.00000	1,000	17.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		424.00000	377,000	17.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,274.00000	1,226,000	27.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	27.09	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		3.00000	4,000	15.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		277.00000	230,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,617.00000	8,568,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	34.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,617.00000	6,568,000	34.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,617.00000	4,568,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		3.00000	4,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,620.00000	2,572,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		67.00000	77,000	17.20	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		684.00000	645,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		457.00000	497,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		74.00000	65,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,385.00000	1,434,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,383.00000	2,432,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,383.00000	3,432,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		25.00000	29,000	20.19	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	8.55	Put		1,242.00000	1,197,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,667.00000	8,618,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	34.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,667.00000	6,618,000	34.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,667.00000	4,618,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		3.00000	3,000	24.98	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,670.00000	2,621,000	24.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		420.00000	458,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		87.00000	76,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,335.00000	1,384,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,333.00000	2,382,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,333.00000	3,382,000	23.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,717.00000	8,668,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	34.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,717.00000	6,668,000	34.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	28.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,717.00000	4,668,000	28.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		2.00000	3,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,719.00000	2,671,000	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	8.05	Call		56.00000	64,000	17.70	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		773.00000	732,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		385.00000	421,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		102.00000	89,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,285.00000	1,334,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,283.00000	2,332,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,283.00000	3,332,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,767.00000	8,718,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	34.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,767.00000	6,718,000	34.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,767.00000	4,718,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		2.00000	3,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,769.00000	2,721,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		52.00000	59,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		819.00000	777,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		351.00000	386,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		118.00000	104,000	14.57	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,236.00000	1,284,000	16.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	2,000	16.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,233.00000	2,282,000	22.73	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	5.10	Put		0.00000	0,000	22.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,233.00000	3,282,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		62.00000	70,000	17.45	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		729.00000	688,000	17.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,817.00000	8,768,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	35.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,817.00000	6,768,000	35.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	28.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,817.00000	4,768,000	28.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		2.00000	3,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,819.00000	2,771,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		47.00000	54,000	18.20	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		864.00000	822,000	18.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		319.00000	353,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		136.00000	121,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,186.00000	1,235,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		3.00000	3,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,183.00000	2,232,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,183.00000	3,232,000	24.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,867.00000	8,818,000	39.07	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	14.20	Call		0.00000	0,000	35.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,867.00000	6,818,000	35.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	28.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,867.00000	4,818,000	28.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		2.00000	2,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,869.00000	2,820,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		44.00000	50,000	18.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		911.00000	868,000	18.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		289.00000	321,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		156.00000	139,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,137.00000	1,185,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	3,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,133.00000	2,182,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,133.00000	3,182,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,917.00000	8,868,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	35.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,917.00000	6,868,000	35.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,917.00000	4,868,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		2.00000	2,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,919.00000	2,870,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		40.00000	46,000	18.69	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		957.00000	914,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		260.00000	290,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		177.00000	158,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,087.00000	1,136,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	4,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,083.00000	2,132,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,083.00000	3,132,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,117.00000	9,068,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,117.00000	7,068,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	29.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,117.00000	5,068,000	29.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		1.00000	1,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,118.00000	3,069,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		29.00000	34,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,146.00000	1,102,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		172.00000	192,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		289.00000	260,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		892.00000	940,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		9.00000	8,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,883.00000	1,932,000	21.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,883.00000	2,932,000	25.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,067.00000	9,018,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	35.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,067.00000	7,018,000	35.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	29.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,067.00000	5,018,000	29.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		1.00000	2,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,068.00000	3,020,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		32.00000	37,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,099.00000	1,055,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		190.00000	211,000	14.47	0.00	0	7,407
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		257.00000	229,000	14.47	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		940.00000	988,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		7.00000	6,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,933.00000	1,982,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	21.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,933.00000	2,982,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		24.00000	28,000	20.44	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,291.00000	1,246,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,167.00000	9,118,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	36.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,167.00000	7,118,000	36.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	29.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,167.00000	5,118,000	29.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,168.00000	3,119,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		27.00000	32,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,194.00000	1,150,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		156.00000	175,000	14.97	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		323.00000	293,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		845.00000	892,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		12.00000	10,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,833.00000	1,882,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,833.00000	2,882,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		37.00000	43,000	18.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		1,004.00000	961,000	18.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,517.00000	8,468,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	34.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,517.00000	6,468,000	34.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	27.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,517.00000	4,468,000	27.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		4.00000	5,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,521.00000	2,473,000	24.84	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		81.00000	91,000	16.71	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		598.00000	559,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		536.00000	577,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		53.00000	45,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,484.00000	1,533,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,483.00000	2,532,000	23.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,483.00000	3,532,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,567.00000	8,518,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	34.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,567.00000	6,518,000	34.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	27.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,567.00000	4,518,000	27.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		3.00000	4,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,570.00000	2,522,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		74.00000	84,000	16.95	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		641.00000	602,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		496.00000	536,000	14.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		63.00000	54,000	14.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,434.00000	1,483,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,433.00000	2,482,000	23.55	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	4.90	Put		0.00000	0,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,433.00000	3,482,000	22.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,967.00000	8,918,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	35.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,967.00000	6,918,000	35.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,967.00000	4,918,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		1.00000	2,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,968.00000	2,920,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		234.00000	262,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		201.00000	180,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,038.00000	1,086,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		5.00000	4,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,033.00000	2,082,000	21.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,033.00000	3,082,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		9,017.00000	8,968,000	39.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	35.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		7,017.00000	6,968,000	35.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		5,017.00000	4,968,000	29.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		1.00000	2,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		3,018.00000	2,970,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		34.00000	40,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,051.00000	1,008,000	19.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		209.00000	236,000	14.49	0.00	0	2,040
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		226.00000	204,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		989.00000	1,037,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		6.00000	5,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		1,983.00000	2,032,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		2,983.00000	3,032,000	25.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	37.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,717.00000	7,668,000	37.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	31.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,717.00000	5,668,000	31.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	25.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,717.00000	3,668,000	25.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		13.00000	16,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,730.00000	1,684,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,283.00000	4,332,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,779.00000	1,733,000	22.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		12.00000	15,000	22.92	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		7.00000	9,000	24.51	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		2,174.00000	2,127,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		11.00000	13,000	23.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,878.00000	1,831,000	23.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		6.00000	8,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,223.00000	2,176,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		89.00000	100,000	16.46	0.00	0	2,423
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		556.00000	518,000	16.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,583.00000	1,537,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		16.00000	19,000	21.93	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		396.00000	363,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		129.00000	145,000	15.46	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,485.00000	1,439,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		18.00000	21,000	21.43	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		107.00000	120,000	15.96	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		474.00000	438,000	15.96	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,681.00000	1,635,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		14.00000	17,000	22.42	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		359.00000	327,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		142.00000	159,000	15.21	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		163.00000	178,000	17.15	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		726.00000	690,000	17.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		154.00000	168,000	17.35	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		767.00000	730,000	17.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		173.00000	188,000	16.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		686.00000	650,000	16.95	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,160.00000	1,118,000	19.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		97.00000	106,000	19.15	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,079.00000	3,032,000	25.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		16.00000	20,000	25.44	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		250.00000	232,000	14.97	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		387.00000	420,000	14.97	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,070.00000	1,029,000	18.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		107.00000	117,000	18.75	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		359.00000	331,000	15.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		296.00000	319,000	15.14	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		391.00000	362,000	15.34	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		278.00000	300,000	15.34	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		445.00000	473,000	15.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		354.00000	332,000	15.19	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		422.00000	448,000	15.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		381.00000	357,000	15.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		469.00000	498,000	15.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		328.00000	307,000	15.13	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		0.00000	966,000	14.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		0.00000	75,000	14.34	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>532,125</b>
<b>Total \$ / R</b>										<b>98,516,017.20</b>	<b>13,447</b>	<b>905,083</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.13190	11.12930			4,497,287.60	404	21,682
£ / R	On	13/12/2010	Foreign Exchange Future			11.28910	11.28640			3,217,393.50	285	12,790
£ / R	On	14/03/2011	Foreign Exchange Future			11.44580	11.43940			3,948,801.00	345	7,055

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future			11.59600	11.59140			2,667,080.00	230	0
<b>Total £ / R Future</b>										<b>14,330,562.10</b>	<b>1,264</b>	<b>41,527</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	29.59	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,671.00000	1,668,000	29.59	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	28.52	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,571.00000	1,568,000	28.52	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	29.05	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,621.00000	1,618,000	29.05	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		871.00000	868,000	21.01	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	21.01	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		138.00000	140,000	15.44	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		752.00000	751,000	15.44	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		711.00000	710,000	15.27	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		147.00000	149,000	15.27	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		340.00000	345,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		701.00000	699,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		326.00000	331,000	15.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		737.00000	735,000	15.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		354.00000	360,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		665.00000	664,000	14.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		467.00000	467,000	14.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		456.00000	463,000	14.19	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,299.00000	1,296,000	17.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		188.00000	192,000	17.07	0.00	0	870
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Call		485.00000	494,000	15.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.85	Put		744.00000	748,000	15.01	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Call		469.00000	479,000	15.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.90	Put		778.00000	783,000	15.11	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Call		501.00000	511,000	14.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.80	Put		710.00000	715,000	14.90	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>14,330,562.10</b>	<b>1,264</b>	<b>43,317</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08690	0.08580			0.00	0	343
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08830	0.08720			12,626.90	143	241
<b>Total ¥ / R Future</b>										<b>12,626.90</b>	<b>143</b>	<b>584</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		317.00000	414,000	28.06	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		27.00000	14,000	28.06	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		404.00000	461,000	18.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		284.00000	231,000	18.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		128.00000	147,000	22.47	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,008.00000	917,000	22.47	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,145.00000	1,248,000	18.33	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		25.00000	18,000	18.33	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>12,626.90</b>	<b>143</b>	<b>584</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.26180	9.30480			6,992,659.00	755	19,201
€ / R	On	13/12/2010	Foreign Exchange Future			9.39670	9.43990			9,020,832.00	960	7,042
€ / R	On	14/03/2011	Foreign Exchange Future			9.52990	9.57070			1,515,254.10	159	10,974
€ / R	On	13/06/2011	Foreign Exchange Future			9.65810	9.69980			0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>17,528,745.10</b>	<b>1,874</b>	<b>42,217</b>
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	34.95	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,360.00000	2,403,000	34.95	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	21.10	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		895.00000	938,000	21.10	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,195.00000	1,238,000	24.34	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	24.34	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		695.00000	738,000	18.94	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	18.94	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		496.00000	538,000	16.78	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		1.00000	0,000	16.78	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		58.00000	37,000	11.38	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		53.00000	75,000	11.38	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,760.00000	10,803,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,760.00000	8,803,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,760.00000	6,803,000	30.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	25.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,760.00000	4,803,000	25.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		4.00000	4,000	21.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,764.00000	2,807,000	21.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		20.00000	18,000	19.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,780.00000	1,821,000	19.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		74.00000	67,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		834.00000	870,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		387.00000	355,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		147.00000	158,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,247.00000	1,203,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		7.00000	6,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		5.00000	5,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,615.00000	2,658,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,810.00000	10,853,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,810.00000	8,853,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,810.00000	6,853,000	30.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	25.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,810.00000	4,853,000	25.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		4.00000	4,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,814.00000	2,857,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		19.00000	17,000	20.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,829.00000	1,870,000	20.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		68.00000	62,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		878.00000	915,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		356.00000	325,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		166.00000	178,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,198.00000	1,154,000	13.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		8.00000	7,000	13.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,510.00000	11,553,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,510.00000	9,553,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	32.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,510.00000	7,553,000	32.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	27.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,510.00000	5,553,000	27.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,511.00000	3,554,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		6.00000	6,000	21.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,516.00000	2,559,000	21.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		26.00000	24,000	18.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,536.00000	1,577,000	18.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		109.00000	99,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		619.00000	652,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		564.00000	527,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		74.00000	80,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,410.00000	11,453,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,410.00000	9,453,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	32.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,410.00000	7,453,000	32.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	26.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,410.00000	5,453,000	26.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,411.00000	3,454,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		8.00000	7,000	21.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,418.00000	2,460,000	21.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		30.00000	27,000	18.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,440.00000	1,480,000	18.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		128.00000	116,000	14.55	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		538.00000	569,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		644.00000	606,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		54.00000	59,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,560.00000	10,603,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,560.00000	8,603,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,560.00000	6,603,000	30.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,560.00000	4,603,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		6.00000	5,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,566.00000	2,608,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		25.00000	23,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,585.00000	1,626,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		101.00000	91,000	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		661.00000	694,000	15.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		526.00000	490,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		86.00000	93,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,444.00000	1,401,000	14.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		4.00000	4,000	14.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,660.00000	10,703,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,660.00000	8,703,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,660.00000	6,703,000	30.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,660.00000	4,703,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		5.00000	5,000	21.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,665.00000	2,708,000	21.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		22.00000	20,000	19.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,682.00000	1,723,000	19.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		86.00000	78,000	15.53	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		746.00000	781,000	15.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		454.00000	420,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		114.00000	123,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,345.00000	1,302,000	14.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		5.00000	5,000	14.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,960.00000	11,003,000	34.07	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	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,960.00000	9,003,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,960.00000	7,003,000	31.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,960.00000	5,003,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		3.00000	3,000	21.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,963.00000	3,006,000	21.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		16.00000	15,000	20.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,976.00000	2,018,000	20.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		55.00000	50,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,015.00000	1,053,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		272.00000	246,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		232.00000	249,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,051.00000	1,007,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		11.00000	10,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,110.00000	11,153,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,110.00000	9,153,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,110.00000	7,153,000	31.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	26.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,110.00000	5,153,000	26.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		2.00000	2,000	22.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,112.00000	3,155,000	22.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		13.00000	12,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,123.00000	2,165,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		44.00000	40,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,154.00000	1,193,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		210.00000	191,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		320.00000	344,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		908.00000	867,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		18.00000	20,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,410.00000	10,453,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,410.00000	8,453,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	29.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,410.00000	6,453,000	29.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,410.00000	4,453,000	24.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,593.00000	1,550,000	15.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		3.00000	3,000	15.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,460.00000	10,503,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,460.00000	8,503,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	29.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,460.00000	6,503,000	29.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,460.00000	4,503,000	24.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		7.00000	6,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,467.00000	2,509,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		28.00000	26,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,488.00000	1,529,000	18.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		118.00000	107,000	14.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		578.00000	610,000	14.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		604.00000	566,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		64.00000	69,000	12.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,544.00000	1,500,000	15.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		4.00000	3,000	15.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,510.00000	10,553,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,510.00000	8,553,000	34.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	29.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,510.00000	6,553,000	29.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,510.00000	4,553,000	24.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,494.00000	1,451,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		4.00000	4,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		924.00000	961,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		64.00000	58,000	16.31	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		193.00000	176,000	13.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		353.00000	379,000	13.57	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		327.00000	297,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		187.00000	200,000	12.78	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		295.00000	277,000	14.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		524.00000	547,000	14.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		280.00000	263,000	14.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		559.00000	583,000	14.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		311.00000	292,000	14.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		490.00000	512,000	14.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		339.00000	351,000	13.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		410.00000	381,000	13.42	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		992.00000	1,023,000	16.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		163.00000	153,000	16.28	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,078.00000	1,110,000	16.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		149.00000	140,000	16.60	0.00	0	4,508
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		431.00000	411,000	14.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		531.00000	553,000	14.12	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		414.00000	395,000	14.25	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		564.00000	587,000	14.25	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		449.00000	429,000	13.99	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		499.00000	521,000	13.99	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>39,714</b>
<b>Total € / R</b>										<b>17,528,745.10</b>	<b>1,874</b>	<b>81,931</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.63970	6.61920			790,124.30	119	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.66480	6.64410			793,111.20	119	9,951

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.68730	6.66440			334,365.00	50	551
AU\$ / R On 13/06/2011 Foreign Exchange Future			6.70560	6.68280			0.00	0	0
<b>Total AU\$ / R Future</b>							<b>1,917,600.50</b>	<b>288</b>	<b>24,993</b>
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		0.00000	0,000	12.04	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		281.00000	260,000	12.04	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		81.00000	85,000	12.83	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		337.00000	320,000	12.83	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		377.00000	360,000	13.06	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		71.00000	75,000	13.06	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		222.00000	233,000	12.49	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		258.00000	246,000	12.49	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		204.00000	214,000	12.68	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		290.00000	277,000	12.68	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		242.00000	258,000	12.49	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		228.00000	221,000	12.49	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Call		308.00000	320,000	12.50	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.65	Put		275.00000	264,000	12.50	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Call		284.00000	295,000	12.50	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.70	Put		301.00000	289,000	12.50	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Call		334.00000	346,000	12.50	0.00	0	0
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		251.00000	240,000	12.50	0.00	0	0
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total AU\$ / R</b>							<b>1,917,600.50</b>	<b>288</b>	<b>25,193</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			6.96540	6.98110			278,616.00	40	70

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Future			7.05490	7.07130			423,294.00	60	817
<b>Total CAD/ R Future</b>							<b>701,910.00</b>	<b>100</b>	<b>887</b>
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		0.00000	0,000	16.41	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		519.00000	535,000	16.41	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		29.00000	31,000	14.21	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		658.00000	676,000	14.21	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		25.00000	27,000	14.39	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		704.00000	722,000	14.39	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		33.00000	35,000	14.03	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		612.00000	630,000	14.03	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>701,910.00</b>	<b>100</b>	<b>887</b>
CHF / R On 13/09/2010 Foreign Exchange Future			7.19550	7.13400			0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.30830	7.24580			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		148.00000	201,000	15.88	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		14.00000	6,000	15.88	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		109.00000	157,000	15.66	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		25.00000	12,000	15.66	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		191.00000	248,000	16.09	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		7.00000	3,000	16.09	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		343.00000	384,000	15.72	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		147.00000	126,000	15.72	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		313.00000	351,000	15.70	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		167.00000	143,000	15.70	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		375.00000	418,000	15.74	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		129.00000	110,000	15.74	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>133,007,461.80</b>	<b>17,116</b>	<b>483,166</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>573,829</b>
<b>Grand Total:</b>							<b>133,007,461.80</b>	<b>17,116</b>	<b>1,056,995</b>