



# Currency Derivatives Daily MTM Report

Daily summary for: 26/07/2010

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			7.42170	7.51800			64,516,838.10	8,693	234,724
\$ / R	On	13/12/2010	Foreign Exchange Future			7.53200	7.62960			19,989,928.00	2,654	39,325
\$ / R	On	14/03/2011	Foreign Exchange Future			7.64230	7.74140			687,807.00	90	2,387
\$ / R	On	13/06/2011	Foreign Exchange Future			7.75330	7.85390			0.00	0	2,900
<b>Total \$ / R Future</b>										<b>85,194,573.10</b>	<b>11,437</b>	<b>279,336</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,332.00000	8,428,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,332.00000	6,428,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	36.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,332.00000	4,428,000	36.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		1.00000	0,000	26.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,333.00000	2,428,000	26.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		684.00000	594,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		16.00000	22,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,668.00000	1,572,000	21.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,668.00000	2,572,000	20.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	20.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,668.00000	3,572,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,282.00000	8,378,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	44.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,282.00000	6,378,000	44.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	36.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,282.00000	4,378,000	36.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		1.00000	1,000	26.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,283.00000	2,379,000	26.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		81.00000	58,000	17.16	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		363.00000	436,000	17.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		731.00000	639,000	17.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		13.00000	17,000	17.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,718.00000	1,622,000	21.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,718.00000	2,622,000	20.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	20.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,718.00000	3,622,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		71.00000	51,000	17.39	0.00	0	569
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		403.00000	479,000	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	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,382.00000	8,478,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	44.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,382.00000	6,478,000	44.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,382.00000	4,478,000	36.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		1.00000	0,000	27.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,383.00000	2,478,000	27.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		62.00000	44,000	17.62	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		444.00000	522,000	17.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		638.00000	549,000	17.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		20.00000	27,000	17.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,618.00000	1,522,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,618.00000	2,522,000	21.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	21.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,618.00000	3,522,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,432.00000	8,528,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	44.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,432.00000	6,528,000	44.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,432.00000	4,528,000	37.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		1.00000	0,000	27.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,433.00000	2,528,000	27.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		54.00000	38,000	17.84	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		486.00000	566,000	17.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		592.00000	505,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		24.00000	33,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,568.00000	1,472,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,568.00000	2,472,000	21.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,568.00000	3,472,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,532.00000	8,628,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	44.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,532.00000	6,628,000	44.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	37.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,532.00000	4,628,000	37.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	27.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,532.00000	2,628,000	27.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		41.00000	28,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		573.00000	656,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		504.00000	420,000	16.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		36.00000	48,000	16.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,468.00000	1,372,000	20.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.62	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		2,468.00000	2,372,000	22.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,468.00000	3,372,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,582.00000	8,678,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	44.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,582.00000	6,678,000	44.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	37.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,582.00000	4,678,000	37.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,582.00000	2,678,000	28.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		35.00000	25,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		617.00000	703,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		462.00000	380,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		44.00000	58,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,419.00000	1,322,000	20.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		1.00000	0,000	20.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,418.00000	2,322,000	22.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,418.00000	3,322,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,632.00000	8,728,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	44.81	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		6,632.00000	6,728,000	44.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	38.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,632.00000	4,728,000	38.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,632.00000	2,728,000	28.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		31.00000	21,000	18.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		663.00000	749,000	18.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		420.00000	341,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		52.00000	69,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,369.00000	1,273,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,368.00000	2,272,000	22.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,368.00000	3,272,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,782.00000	8,878,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	45.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,782.00000	6,878,000	45.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	38.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,782.00000	4,878,000	38.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,782.00000	2,878,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		306.00000	236,000	15.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		88.00000	114,000	15.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,219.00000	1,123,000	19.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	19.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,218.00000	2,122,000	23.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	23.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,218.00000	3,122,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,732.00000	8,828,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	44.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,732.00000	6,828,000	44.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	38.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,732.00000	4,828,000	38.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	28.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,732.00000	2,828,000	28.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		23.00000	16,000	19.22	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		755.00000	844,000	19.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		343.00000	269,000	15.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		75.00000	97,000	15.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,269.00000	1,173,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,268.00000	2,172,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,268.00000	3,172,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	46.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,882.00000	8,978,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	45.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,882.00000	6,978,000	45.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	39.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,882.00000	4,978,000	39.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,882.00000	2,978,000	29.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		15.00000	11,000	19.91	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		897.00000	989,000	19.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		239.00000	177,000	15.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		121.00000	155,000	15.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,120.00000	1,024,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	2,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,118.00000	2,022,000	23.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	23.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,118.00000	3,022,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		20.00000	14,000	19.45	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		802.00000	892,000	19.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,182.00000	8,278,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	44.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,182.00000	6,278,000	44.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	36.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,182.00000	4,278,000	36.05	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		1.00000	1,000	26.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,183.00000	2,279,000	26.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		107.00000	78,000	16.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		289.00000	356,000	16.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		826.00000	733,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		8.00000	11,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,818.00000	1,722,000	22.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,818.00000	2,722,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,818.00000	3,722,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,232.00000	8,328,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	44.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,232.00000	6,328,000	44.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	36.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,232.00000	4,328,000	36.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		1.00000	1,000	26.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,233.00000	2,329,000	26.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		93.00000	67,000	16.93	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		325.00000	395,000	16.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		778.00000	686,000	17.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		10.00000	14,000	17.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,768.00000	1,672,000	22.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	22.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,768.00000	2,672,000	20.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	20.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,768.00000	3,672,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,482.00000	8,578,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	44.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,482.00000	6,578,000	44.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	37.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,482.00000	4,578,000	37.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		1.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,483.00000	2,578,000	27.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		47.00000	33,000	18.07	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		529.00000	611,000	18.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		548.00000	462,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		30.00000	40,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,518.00000	1,422,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,518.00000	2,422,000	21.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	21.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,518.00000	3,422,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,682.00000	8,778,000	46.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	44.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,682.00000	6,778,000	44.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	38.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,682.00000	4,778,000	38.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,682.00000	2,778,000	28.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		27.00000	18,000	18.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		709.00000	796,000	18.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		381.00000	304,000	16.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		63.00000	82,000	16.02	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,319.00000	1,223,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,318.00000	2,222,000	22.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,318.00000	3,222,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,832.00000	8,928,000	46.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	45.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,832.00000	6,928,000	45.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	39.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,832.00000	4,928,000	39.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,832.00000	2,928,000	29.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		18.00000	12,000	19.68	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		850.00000	940,000	19.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		272.00000	206,000	15.49	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		104.00000	134,000	15.49	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,170.00000	1,074,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,168.00000	2,072,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,168.00000	3,072,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		2.00000	1,000	24.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,784.00000	1,879,000	24.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		2.00000	2,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,634.00000	1,730,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,042.00000	1,135,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		10.00000	7,000	20.60	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,189.00000	1,283,000	21.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		7.00000	5,000	21.29	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		3.00000	2,000	23.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,585.00000	1,680,000	23.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		3.00000	2,000	22.67	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,485.00000	1,580,000	22.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		9.00000	6,000	20.83	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,091.00000	1,184,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		222.00000	281,000	16.24	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		140.00000	103,000	16.24	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		122.00000	90,000	16.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		254.00000	318,000	16.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		994.00000	1,086,000	20.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		12.00000	8,000	20.37	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,320.00000	8,418,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,320.00000	6,418,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		4.00000	3,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,324.00000	4,421,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		29.00000	24,000	25.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,349.00000	2,442,000	25.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		202.00000	174,000	17.97	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		522.00000	592,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		738.00000	658,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		58.00000	76,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,684.00000	1,587,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	5,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,680.00000	2,583,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,680.00000	3,582,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		102.00000	88,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,022.00000	1,106,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	33.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,370.00000	8,468,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	30.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,370.00000	6,468,000	30.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		4.00000	3,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,374.00000	4,471,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		27.00000	22,000	26.09	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,397.00000	2,490,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		698.00000	619,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		68.00000	87,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,634.00000	1,537,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	5,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,630.00000	2,533,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,630.00000	3,532,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,420.00000	8,518,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,420.00000	6,518,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		3.00000	2,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,423.00000	4,520,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		26.00000	21,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,446.00000	2,539,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		179.00000	154,000	18.43	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		599.00000	672,000	18.43	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	7.05	Call		659.00000	583,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		79.00000	101,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,585.00000	1,488,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	6,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,580.00000	2,483,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,580.00000	3,482,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,470.00000	8,568,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,470.00000	6,568,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		3.00000	2,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,473.00000	4,570,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		25.00000	20,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,495.00000	2,588,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		169.00000	145,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		639.00000	713,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		621.00000	547,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		91.00000	115,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,535.00000	1,438,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	6,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,530.00000	2,433,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,530.00000	3,432,000	24.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		190.00000	164,000	18.20	0.00	0	21,440
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		560.00000	632,000	18.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,520.00000	8,618,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,520.00000	6,618,000	30.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		3.00000	2,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,523.00000	4,620,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		23.00000	19,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,543.00000	2,637,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		159.00000	137,000	18.89	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		679.00000	755,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		584.00000	513,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		104.00000	131,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,486.00000	1,389,000	16.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	7,000	16.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,480.00000	2,383,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,480.00000	3,382,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,570.00000	8,668,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,570.00000	6,668,000	30.71	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	12.20	Call		3.00000	2,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,573.00000	4,670,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		22.00000	18,000	26.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,592.00000	2,686,000	26.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		150.00000	129,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		720.00000	797,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		549.00000	480,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		119.00000	148,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,436.00000	1,340,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	8,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,431.00000	2,333,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,430.00000	3,332,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,620.00000	8,718,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,620.00000	6,718,000	30.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		3.00000	2,000	29.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,623.00000	4,720,000	29.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		21.00000	17,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,641.00000	2,735,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		141.00000	122,000	19.35	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		761.00000	840,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		515.00000	448,000	15.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		135.00000	166,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,387.00000	1,291,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		7.00000	9,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,381.00000	2,283,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,380.00000	3,282,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,820.00000	8,918,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	31.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,820.00000	6,918,000	31.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		2.00000	1,000	29.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,822.00000	4,919,000	29.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		17.00000	14,000	26.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,837.00000	2,932,000	26.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		113.00000	98,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		933.00000	1,016,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		393.00000	336,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		213.00000	254,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,191.00000	1,095,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		11.00000	13,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,181.00000	2,084,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	2,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,180.00000	3,082,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	26.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,770.00000	8,868,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	31.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,770.00000	6,868,000	31.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		2.00000	1,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,772.00000	4,869,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		18.00000	15,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,788.00000	2,883,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		120.00000	103,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		890.00000	971,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		421.00000	362,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		191.00000	230,000	15.79	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,240.00000	1,144,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	12,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,231.00000	2,134,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	2,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,230.00000	3,132,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		97.00000	84,000	20.97	0.00	0	13,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,067.00000	1,152,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,870.00000	8,968,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	31.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,870.00000	6,968,000	31.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		2.00000	1,000	29.12	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	12.50	Put		4,872.00000	4,969,000	29.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		16.00000	13,000	27.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,886.00000	2,981,000	27.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		107.00000	93,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		977.00000	1,061,000	20.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		366.00000	311,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		236.00000	279,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,142.00000	1,047,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		12.00000	15,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,131.00000	2,034,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	2,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,130.00000	3,032,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		134.00000	115,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		804.00000	883,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,220.00000	8,318,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,220.00000	6,318,000	29.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		4.00000	3,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,224.00000	4,321,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		32.00000	26,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,252.00000	2,344,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		229.00000	197,000	17.51	0.00	0	14,544
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		449.00000	515,000	17.51	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	6.85	Call		821.00000	737,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		41.00000	55,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,783.00000	1,686,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	4,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,780.00000	2,683,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,780.00000	3,682,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,270.00000	8,368,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,270.00000	6,368,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		4.00000	3,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,274.00000	4,371,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		30.00000	25,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,300.00000	2,393,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		215.00000	185,000	17.74	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		485.00000	553,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		779.00000	697,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		49.00000	65,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,733.00000	1,636,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	4,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,730.00000	2,633,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,730.00000	3,632,000	24.13	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	3.90	Put		0.00000	0,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,670.00000	8,768,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	30.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,670.00000	6,768,000	30.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		2.00000	2,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,672.00000	4,770,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		20.00000	16,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,690.00000	2,784,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		482.00000	418,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		152.00000	186,000	15.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,338.00000	1,242,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	10,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,331.00000	2,233,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,330.00000	3,232,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,720.00000	8,818,000	33.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	31.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,720.00000	6,818,000	31.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		2.00000	2,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,722.00000	4,820,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		19.00000	15,000	26.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,739.00000	2,833,000	26.77	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	8.35	Call		126.00000	109,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		846.00000	927,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		451.00000	389,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		171.00000	207,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,289.00000	1,193,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	11,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,281.00000	2,183,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,280.00000	3,182,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	32.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,420.00000	7,518,000	32.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		1.00000	1,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,421.00000	5,519,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		10.00000	8,000	28.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,430.00000	3,526,000	28.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		64.00000	55,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,484.00000	1,573,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,580.00000	4,482,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,531.00000	1,621,000	23.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		61.00000	53,000	23.27	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		45.00000	39,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,915.00000	2,007,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		56.00000	49,000	23.73	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	9.20	Put		1,626.00000	1,717,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		43.00000	37,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,963.00000	2,055,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		244.00000	210,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		414.00000	478,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,342.00000	1,431,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		72.00000	63,000	22.35	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		286.00000	341,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		316.00000	273,000	16.36	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,249.00000	1,337,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		79.00000	69,000	21.89	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		278.00000	239,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		348.00000	407,000	16.82	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,436.00000	1,525,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		66.00000	57,000	22.81	0.00	0	20,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		321.00000	287,000	17.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		580.00000	645,000	17.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		306.00000	274,000	18.05	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		615.00000	682,000	18.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		335.00000	300,000	17.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		544.00000	608,000	17.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		968.00000	1,045,000	19.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		209.00000	187,000	19.72	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,815.00000	2,908,000	26.07	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		56.00000	50,000	26.07	0.00	0	30,000



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	7.45	Call		693.00000	634,000	16.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		289.00000	331,000	16.39	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		665.00000	608,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		311.00000	355,000	16.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		721.00000	661,000	16.31	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		267.00000	308,000	16.31	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>400,234</b>
<b>Total \$ / R</b>										<b>85,194,573.10</b>	<b>11,437</b>	<b>679,570</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.47920	11.56820			7,346,688.00	640	21,521
£ / R	On	13/12/2010	Foreign Exchange Future			11.64470	11.73500			0.00	0	12,434
£ / R	On	14/03/2011	Foreign Exchange Future			11.80850	11.90120			0.00	0	520
<b>Total £ / R Future</b>										<b>7,346,688.00</b>	<b>640</b>	<b>34,475</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		36.00000	27,000	20.02	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,268.00000	1,348,000	20.02	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		42.00000	31,000	19.60	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,174.00000	1,252,000	19.60	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		39.00000	29,000	19.81	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,221.00000	1,300,000	19.81	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		556.00000	619,000	16.65	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		124.00000	98,000	16.65	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		387.00000	342,000	15.76	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		552.00000	597,000	15.76	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		520.00000	563,000	15.61	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		405.00000	358,000	15.61	0.00	0	50

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	11.80	Call		643.00000	585,000	15.50	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		542.00000	577,000	15.50	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		621.00000	565,000	15.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		570.00000	607,000	15.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		665.00000	606,000	15.43	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		514.00000	548,000	15.43	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>467</b>
<b>Total £ / R</b>										<b>7,346,688.00</b>	<b>640</b>	<b>34,942</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08510	0.08620			7,318.60	86	273
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08650	0.08760			0.00	0	0
<b>Total ¥ / R Future</b>										<b>7,318.60</b>	<b>86</b>	<b>273</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		427.00000	346,000	17.85	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		97.00000	126,000	17.85	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		513.00000	451,000	20.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		353.00000	401,000	20.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		216.00000	186,000	23.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,056.00000	1,136,000	23.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,207.00000	1,105,000	18.05	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		47.00000	55,000	18.05	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>7,318.60</b>	<b>86</b>	<b>273</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.60010	9.63760			3,936,041.00	410	16,053
€ / R	On	13/12/2010	Foreign Exchange Future			9.73950	9.77780			350,622.00	36	6,572
€ / R	On	14/03/2011	Foreign Exchange Future			9.87820	9.91660			0.00	0	8,620

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>4,286,663.00</b>	<b>446</b>	<b>31,245</b>
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		1.00000	1,000	20.20	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,028.00000	2,066,000	20.20	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		49.00000	39,000	15.25	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		611.00000	639,000	15.25	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		884.00000	917,000	16.26	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		22.00000	17,000	16.26	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		443.00000	467,000	14.58	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		81.00000	67,000	14.58	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		295.00000	313,000	13.91	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		133.00000	113,000	13.91	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		410.00000	377,000	13.77	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		72.00000	77,000	13.77	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,422.00000	10,461,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,422.00000	8,461,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	26.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,423.00000	6,462,000	26.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		4.00000	3,000	23.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,426.00000	4,464,000	23.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		33.00000	28,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,455.00000	2,489,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		82.00000	75,000	19.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,504.00000	1,536,000	19.33	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	10.20	Call		215.00000	200,000	15.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		637.00000	661,000	15.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		691.00000	658,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		113.00000	119,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,591.00000	1,552,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		13.00000	13,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		39.00000	33,000	21.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,311.00000	2,344,000	21.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,472.00000	10,511,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,472.00000	8,511,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	26.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,473.00000	6,512,000	26.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		4.00000	3,000	23.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,476.00000	4,514,000	23.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		31.00000	26,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,503.00000	2,537,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		78.00000	72,000	19.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,550.00000	1,583,000	19.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		204.00000	189,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		676.00000	700,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		655.00000	623,000	13.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		127.00000	134,000	13.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,542.00000	1,503,000	15.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		14.00000	14,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,172.00000	11,211,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,172.00000	9,211,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	27.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,172.00000	7,211,000	27.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		2.00000	1,000	24.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,174.00000	5,212,000	24.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		15.00000	11,000	22.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,187.00000	3,222,000	22.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		43.00000	38,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,215.00000	2,249,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		101.00000	93,000	18.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,273.00000	1,304,000	18.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		284.00000	265,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		456.00000	476,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		888.00000	853,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		60.00000	64,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,072.00000	11,111,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,072.00000	9,111,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,072.00000	7,111,000	27.51	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	14.85	Call		2.00000	1,000	24.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,074.00000	5,112,000	24.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		16.00000	12,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,088.00000	3,123,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		48.00000	42,000	21.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,120.00000	2,153,000	21.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		111.00000	102,000	18.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,183.00000	1,213,000	18.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		318.00000	297,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		390.00000	408,000	14.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		973.00000	937,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		45.00000	48,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,222.00000	10,261,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,222.00000	8,261,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,223.00000	6,262,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		5.00000	3,000	23.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,227.00000	4,264,000	23.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		41.00000	35,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,263.00000	2,296,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		97.00000	89,000	18.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,319.00000	1,350,000	18.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		268.00000	250,000	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		490.00000	511,000	15.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		846.00000	812,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		68.00000	73,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,787.00000	1,749,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		9.00000	10,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,322.00000	10,361,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,322.00000	8,361,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,323.00000	6,362,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		4.00000	3,000	23.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,326.00000	4,364,000	23.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		36.00000	31,000	21.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,358.00000	2,392,000	21.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		89.00000	82,000	18.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,411.00000	1,443,000	18.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		240.00000	223,000	15.36	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		562.00000	584,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		767.00000	733,000	13.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		89.00000	94,000	13.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,689.00000	1,650,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		11.00000	11,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,622.00000	10,661,000	28.90	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	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,622.00000	8,661,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	0,000	26.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,623.00000	6,661,000	26.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		3.00000	2,000	23.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,625.00000	4,663,000	23.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		26.00000	22,000	21.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,648.00000	2,683,000	21.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		69.00000	64,000	20.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,691.00000	1,725,000	20.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		174.00000	161,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		796.00000	822,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		553.00000	522,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		175.00000	183,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,396.00000	1,357,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		18.00000	18,000	14.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,772.00000	10,811,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,772.00000	8,811,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	0,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,773.00000	6,811,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		3.00000	2,000	24.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,775.00000	4,813,000	24.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		22.00000	18,000	21.89	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	12.55	Put		2,794.00000	2,829,000	21.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		62.00000	57,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,834.00000	1,868,000	20.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		149.00000	137,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		921.00000	948,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		462.00000	433,000	13.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		234.00000	244,000	13.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,251.00000	1,213,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		23.00000	24,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,072.00000	10,111,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,072.00000	8,111,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	1,000	25.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,073.00000	6,112,000	25.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		6.00000	4,000	23.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,078.00000	4,115,000	23.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,935.00000	1,897,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		7.00000	8,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,122.00000	10,161,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,122.00000	8,161,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,123.00000	6,162,000	25.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		6.00000	4,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,128.00000	4,165,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		46.00000	40,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,168.00000	2,201,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		106.00000	98,000	18.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,228.00000	1,259,000	18.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		300.00000	280,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		422.00000	441,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		930.00000	895,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		52.00000	56,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,886.00000	1,847,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		8.00000	8,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,172.00000	10,211,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,172.00000	8,211,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	26.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,173.00000	6,212,000	26.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		5.00000	3,000	23.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,177.00000	4,214,000	23.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,836.00000	1,798,000	16.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		8.00000	9,000	16.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		715.00000	740,000	16.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		193.00000	179,000	16.08	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		434.00000	405,000	13.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		256.00000	266,000	13.86	0.00	0	750
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		513.00000	493,000	14.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		396.00000	415,000	14.50	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		489.00000	469,000	14.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		422.00000	441,000	14.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		538.00000	517,000	14.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		371.00000	389,000	14.46	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,965</b>
<b>Total € / R</b>										<b>4,286,663.00</b>	<b>446</b>	<b>39,210</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62940	6.68120			66,294.00	10	7,991
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.65230	6.70410			0.00	0	8,119
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.67300	6.72450			0.00	0	25
<b>Total AU\$ / R Future</b>										<b>66,294.00</b>	<b>10</b>	<b>16,135</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		50.00000	36,000	13.06	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		269.00000	307,000	13.06	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		147.00000	127,000	13.75	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		343.00000	375,000	13.75	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		379.00000	413,000	13.97	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		133.00000	115,000	13.97	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		300.00000	270,000	13.38	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		276.00000	297,000	13.38	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		277.00000	252,000	13.58	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		303.00000	329,000	13.58	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		324.00000	293,000	13.33	0.00	0	0

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 Option	6.65	Put		250.00000	270,000	13.33	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>66,294.00</b>	<b>10</b>	<b>16,335</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			7.19060	7.22830			143,812.00	20	75
CAD/ R On 13/12/2010 Foreign Exchange Future			7.28510	7.32420			0.00	0	0
<b>Total CAD/ R Future</b>							<b>143,812.00</b>	<b>20</b>	<b>75</b>
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		44.00000	32,000	12.47	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		316.00000	341,000	12.47	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		83.00000	75,000	12.09	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		459.00000	490,000	12.09	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		74.00000	67,000	12.25	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		500.00000	532,000	12.25	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		93.00000	84,000	11.93	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		419.00000	449,000	11.93	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>143,812.00</b>	<b>20</b>	<b>75</b>
<b>Total Futures</b>							<b>97,045,348.70</b>	<b>12,639</b>	<b>361,539</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>408,866</b>
<b>Grand Total:</b>							<b>97,045,348.70</b>	<b>12,639</b>	<b>770,405</b>