



# Currency Derivatives Daily MTM Report

Daily summary for: 17/06/2010

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			7.69780	7.72840			145,534,606.80	18,906	195,193
\$ / R	On	13/12/2010	Foreign Exchange Future			7.80950	7.83940			7,692,357.50	985	23,862
\$ / R	On	14/03/2011	Foreign Exchange Future			7.92050	7.94970			0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Future			8.03140	8.06040			0.00	0	900
<b>Total \$ / R Future</b>										<b>153,226,964.30</b>	<b>19,891</b>	<b>220,605</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,122.00000	8,152,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	34.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,122.00000	6,152,000	34.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,122.00000	4,152,000	28.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		17.00000	14,000	27.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,139.00000	2,166,000	27.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		895.00000	865,000	16.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		17.00000	17,000	16.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,880.00000	1,849,000	21.98	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		2.00000	1,000	21.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,878.00000	2,848,000	25.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	25.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,878.00000	3,848,000	20.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,072.00000	8,102,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	34.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,072.00000	6,102,000	34.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		1.00000	0,000	28.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,073.00000	4,102,000	28.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		19.00000	16,000	27.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,091.00000	2,118,000	27.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		239.00000	220,000	17.65	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		311.00000	322,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		941.00000	911,000	15.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		13.00000	13,000	15.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,930.00000	1,899,000	22.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		2.00000	1,000	22.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,928.00000	2,898,000	26.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	26.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,928.00000	3,898,000	20.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	20.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		221.00000	203,000	17.90	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		343.00000	355,000	17.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,172.00000	8,202,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	34.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,172.00000	6,202,000	34.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	28.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,172.00000	4,202,000	28.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		16.00000	13,000	27.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,188.00000	2,215,000	27.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		205.00000	188,000	18.14	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		377.00000	390,000	18.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		849.00000	819,000	16.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		21.00000	21,000	16.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,830.00000	1,799,000	21.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		2.00000	1,000	21.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,828.00000	2,798,000	25.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	25.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,828.00000	3,798,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,222.00000	8,252,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	34.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,222.00000	6,252,000	34.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	28.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,222.00000	4,252,000	28.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		14.00000	12,000	27.16	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		2,236.00000	2,264,000	27.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		190.00000	173,000	18.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		412.00000	425,000	18.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		804.00000	775,000	16.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		26.00000	27,000	16.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,780.00000	1,749,000	21.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		2.00000	1,000	21.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,778.00000	2,748,000	25.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	25.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,778.00000	3,748,000	21.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	21.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,322.00000	8,352,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	34.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,322.00000	6,352,000	34.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,322.00000	4,352,000	29.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		12.00000	10,000	27.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,334.00000	2,362,000	27.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		163.00000	148,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		485.00000	500,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		717.00000	688,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		39.00000	40,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,680.00000	1,650,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	20.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,678.00000	2,648,000	25.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	25.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,678.00000	3,648,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,372.00000	8,402,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	34.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,372.00000	6,402,000	34.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,372.00000	4,402,000	29.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		11.00000	9,000	27.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,383.00000	2,411,000	27.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		151.00000	137,000	19.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		523.00000	539,000	19.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		675.00000	646,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		47.00000	48,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,630.00000	1,600,000	20.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	20.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,628.00000	2,598,000	25.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	25.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,628.00000	3,598,000	22.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	22.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,422.00000	8,452,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	35.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,422.00000	6,452,000	35.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	29.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,422.00000	4,452,000	29.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		10.00000	8,000	27.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,432.00000	2,460,000	27.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		141.00000	127,000	19.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		563.00000	579,000	19.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		634.00000	606,000	16.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		56.00000	58,000	16.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,581.00000	1,550,000	19.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		3.00000	2,000	19.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,579.00000	2,548,000	24.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	24.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,578.00000	3,548,000	22.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	22.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,572.00000	8,602,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	35.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,572.00000	6,602,000	35.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	29.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,572.00000	4,602,000	29.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		8.00000	6,000	27.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,580.00000	2,608,000	27.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		519.00000	493,000	16.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		91.00000	95,000	16.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,432.00000	1,401,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		4.00000	3,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,429.00000	2,398,000	24.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	24.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,428.00000	3,398,000	23.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	23.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,522.00000	8,552,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	35.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,522.00000	6,552,000	35.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	29.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,522.00000	4,552,000	29.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		8.00000	7,000	27.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,530.00000	2,559,000	27.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		121.00000	109,000	19.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		643.00000	661,000	19.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		556.00000	529,000	16.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		78.00000	81,000	16.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,481.00000	1,451,000	19.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		3.00000	3,000	19.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,479.00000	2,448,000	24.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	24.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,478.00000	3,448,000	23.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	23.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,672.00000	8,702,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	35.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,672.00000	6,702,000	35.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,672.00000	4,702,000	30.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		6.00000	5,000	27.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,678.00000	2,707,000	27.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		98.00000	87,000	20.61	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		770.00000	789,000	20.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		450.00000	424,000	16.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		122.00000	126,000	16.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,332.00000	1,302,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		4.00000	4,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,329.00000	2,298,000	24.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	24.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,328.00000	3,298,000	24.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	24.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		113.00000	101,000	20.12	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		685.00000	703,000	20.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	40.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,972.00000	8,002,000	40.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	33.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,972.00000	6,002,000	33.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		1.00000	0,000	28.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		3,973.00000	4,002,000	28.20	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		22.00000	19,000	27.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		1,994.00000	2,021,000	27.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		278.00000	258,000	17.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		250.00000	260,000	17.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,036.00000	1,006,000	15.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		8.00000	8,000	15.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,029.00000	1,999,000	23.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		1.00000	1,000	23.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,028.00000	2,998,000	26.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	26.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,028.00000	3,998,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,022.00000	8,052,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	33.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,022.00000	6,052,000	33.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		1.00000	0,000	28.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,023.00000	4,052,000	28.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		20.00000	17,000	27.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,042.00000	2,069,000	27.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		258.00000	238,000	17.41	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		280.00000	290,000	17.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		988.00000	958,000	15.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		10.00000	10,000	15.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,979.00000	1,949,000	22.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		1.00000	1,000	22.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,978.00000	2,948,000	26.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	26.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,978.00000	3,948,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,272.00000	8,302,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	34.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,272.00000	6,302,000	34.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,272.00000	4,302,000	29.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		13.00000	11,000	27.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,285.00000	2,313,000	27.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		176.00000	160,000	18.64	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		448.00000	462,000	18.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		760.00000	731,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		32.00000	33,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,730.00000	1,700,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,728.00000	2,698,000	25.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	25.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,728.00000	3,698,000	21.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	21.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,472.00000	8,502,000	40.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	35.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,472.00000	6,502,000	35.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	29.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,472.00000	4,502,000	29.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		9.00000	8,000	27.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,481.00000	2,510,000	27.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		131.00000	118,000	19.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		603.00000	620,000	19.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		594.00000	567,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		66.00000	69,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,531.00000	1,500,000	19.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		3.00000	2,000	19.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,529.00000	2,498,000	24.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	24.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,528.00000	3,498,000	23.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,622.00000	8,652,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	35.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,622.00000	6,652,000	35.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	29.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,622.00000	4,652,000	29.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		7.00000	6,000	27.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,629.00000	2,658,000	27.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		105.00000	94,000	20.36	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		727.00000	746,000	20.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		484.00000	458,000	16.68	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		106.00000	110,000	16.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,382.00000	1,351,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		4.00000	3,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,379.00000	2,348,000	24.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	24.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,378.00000	3,348,000	24.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	24.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		32.00000	28,000	25.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,604.00000	1,630,000	25.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		38.00000	33,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,460.00000	1,485,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		902.00000	923,000	21.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		80.00000	71,000	21.35	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,037.00000	1,059,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		65.00000	57,000	22.09	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		40.00000	35,000	24.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,412.00000	1,437,000	24.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		45.00000	39,000	23.56	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,317.00000	1,341,000	23.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		74.00000	66,000	21.59	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		946.00000	968,000	21.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		201.00000	209,000	17.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		329.00000	307,000	17.02	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		303.00000	281,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		225.00000	233,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		857.00000	878,000	21.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		85.00000	76,000	21.10	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,111.00000	8,141,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,112.00000	6,142,000	28.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		18.00000	16,000	29.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,129.00000	4,157,000	29.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		71.00000	65,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,182.00000	2,206,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		355.00000	336,000	18.30	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		466.00000	477,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		952.00000	925,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		63.00000	66,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,897.00000	1,867,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		8.00000	8,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,891.00000	2,861,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		2.00000	2,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,890.00000	3,860,000	28.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	1,000	28.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		202.00000	189,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		913.00000	930,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,161.00000	8,191,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,162.00000	6,192,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		17.00000	15,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,178.00000	4,206,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		68.00000	63,000	25.82	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,229.00000	2,254,000	25.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		912.00000	885,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		73.00000	76,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,847.00000	1,818,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		8.00000	9,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,841.00000	2,811,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	2,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,840.00000	3,810,000	28.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	1,000	28.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,211.00000	8,241,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	28.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,212.00000	6,242,000	28.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		16.00000	14,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,227.00000	4,255,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		66.00000	60,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,277.00000	2,301,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		322.00000	304,000	18.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		533.00000	545,000	18.68	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		872.00000	845,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		83.00000	86,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,798.00000	1,769,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		9.00000	10,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,791.00000	2,761,000	23.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		2.00000	2,000	23.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,790.00000	3,760,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	1,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,261.00000	8,291,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,262.00000	6,292,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		15.00000	13,000	29.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,276.00000	4,304,000	29.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		63.00000	58,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,324.00000	2,349,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		307.00000	290,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		568.00000	581,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		834.00000	807,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		95.00000	98,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,749.00000	1,720,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		10.00000	11,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,741.00000	2,711,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		2.00000	2,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,740.00000	3,710,000	28.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	1,000	28.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		338.00000	320,000	18.49	0.00	0	1,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		499.00000	511,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,311.00000	8,341,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	28.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,312.00000	6,342,000	28.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		14.00000	12,000	29.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,325.00000	4,353,000	29.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		61.00000	56,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,372.00000	2,397,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		293.00000	276,000	19.07	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		604.00000	617,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		797.00000	770,000	16.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		108.00000	111,000	16.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,700.00000	1,671,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		11.00000	12,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,691.00000	2,661,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		2.00000	2,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,690.00000	3,660,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	1,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,361.00000	8,391,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,362.00000	6,392,000	28.82	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		13.00000	12,000	29.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,374.00000	4,403,000	29.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		59.00000	54,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,420.00000	2,445,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		279.00000	263,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		640.00000	654,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		760.00000	734,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		121.00000	125,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,652.00000	1,622,000	18.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		13.00000	13,000	18.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,641.00000	2,611,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		2.00000	2,000	23.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,640.00000	3,610,000	27.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	1,000	27.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,411.00000	8,441,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,412.00000	6,442,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		13.00000	11,000	29.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,424.00000	4,452,000	29.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		56.00000	52,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,467.00000	2,493,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		266.00000	250,000	19.45	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		677.00000	691,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		725.00000	699,000	16.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		136.00000	140,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,603.00000	1,573,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		14.00000	14,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,591.00000	2,562,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		2.00000	3,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,590.00000	3,560,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	1,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,611.00000	8,641,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,612.00000	6,642,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		10.00000	8,000	29.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,621.00000	4,649,000	29.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		49.00000	45,000	26.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,660.00000	2,686,000	26.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		221.00000	208,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		832.00000	849,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		596.00000	571,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		207.00000	212,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,410.00000	1,380,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		21.00000	21,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,392.00000	2,362,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		3.00000	3,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,390.00000	3,360,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	1,000	26.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,561.00000	8,591,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,562.00000	6,592,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		10.00000	9,000	29.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,571.00000	4,600,000	29.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		51.00000	46,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,612.00000	2,637,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		231.00000	217,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		792.00000	808,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		627.00000	602,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		188.00000	193,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,458.00000	1,428,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		19.00000	19,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,442.00000	2,412,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		3.00000	3,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,440.00000	3,410,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	1,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		193.00000	181,000	20.78	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		954.00000	972,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,661.00000	8,691,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,662.00000	6,692,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		9.00000	8,000	29.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,670.00000	4,699,000	29.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		47.00000	43,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,708.00000	2,734,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		211.00000	198,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		872.00000	889,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		567.00000	542,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		228.00000	233,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,362.00000	1,332,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		23.00000	23,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,343.00000	2,313,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		4.00000	4,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,340.00000	3,310,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	1,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		254.00000	239,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		715.00000	730,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,011.00000	8,041,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,012.00000	6,042,000	28.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		21.00000	18,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,032.00000	4,059,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		77.00000	71,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,088.00000	2,112,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		392.00000	372,000	17.92	0.00	0	10
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		403.00000	413,000	17.92	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		1,036.00000	1,008,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		47.00000	49,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,995.00000	1,966,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		6.00000	7,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,990.00000	2,961,000	24.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	2,000	24.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,989.00000	3,960,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,061.00000	8,091,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,062.00000	6,092,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		19.00000	17,000	30.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,080.00000	4,108,000	30.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		74.00000	68,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,135.00000	2,159,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		373.00000	354,000	18.11	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		434.00000	445,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		993.00000	966,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		54.00000	57,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,946.00000	1,916,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		7.00000	7,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,941.00000	2,911,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		2.00000	2,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,940.00000	3,910,000	28.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	1,000	28.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,461.00000	8,491,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	28.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,462.00000	6,492,000	28.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		12.00000	10,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,473.00000	4,501,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		54.00000	50,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,515.00000	2,541,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		691.00000	666,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		152.00000	157,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,555.00000	1,525,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		16.00000	16,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,542.00000	2,512,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		3.00000	3,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,540.00000	3,510,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	1,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,511.00000	8,541,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,512.00000	6,542,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		11.00000	10,000	29.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,522.00000	4,551,000	29.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		52.00000	48,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,563.00000	2,589,000	26.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		242.00000	228,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		753.00000	769,000	19.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		659.00000	633,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		170.00000	174,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,506.00000	1,476,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		17.00000	17,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,492.00000	2,462,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		3.00000	3,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,490.00000	3,460,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	1,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	30.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,212.00000	7,242,000	30.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		4.00000	4,000	28.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,215.00000	5,245,000	28.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		33.00000	30,000	28.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,244.00000	3,271,000	28.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		133.00000	124,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,344.00000	1,365,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,789.00000	4,760,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,389.00000	1,410,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		128.00000	119,000	22.68	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		96.00000	89,000	24.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,757.00000	1,780,000	24.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		119.00000	111,000	23.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,480.00000	1,502,000	23.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		93.00000	86,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,804.00000	1,827,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		414.00000	391,000	17.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		375.00000	382,000	17.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		483.00000	461,000	18.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		533.00000	541,000	18.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		465.00000	443,000	18.47	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		565.00000	573,000	18.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		502.00000	479,000	18.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		502.00000	509,000	18.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		884.00000	897,000	19.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		334.00000	317,000	19.89	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,653.00000	2,676,000	25.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		103.00000	96,000	25.68	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		889.00000	861,000	16.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		279.00000	280,000	16.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		860.00000	833,000	17.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		300.00000	302,000	17.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		918.00000	890,000	16.83	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		258.00000	259,000	16.83	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>89,285</b>
<b>Total \$ / R</b>										<b>153,226,964.30</b>	<b>19,891</b>	<b>309,890</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.38920	11.44910			3,542,041.20	311	19,921
£ / R	On	13/12/2010	Foreign Exchange Future			11.55610	11.61540			0.00	0	12,322



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future			11.72060	11.78020			0.00	0	500
<b>Total £ / R Future</b>										<b>3,542,041.20</b>	<b>311</b>	<b>32,743</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		87.00000	76,000	20.65	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,438.00000	1,487,000	20.65	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		96.00000	83,000	20.30	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,347.00000	1,394,000	20.30	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		92.00000	79,000	20.47	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,393.00000	1,440,000	20.47	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		446.00000	416,000	17.47	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		731.00000	760,000	17.47	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		697.00000	726,000	17.34	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		462.00000	432,000	17.34	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		690.00000	658,000	17.30	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		710.00000	737,000	17.30	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		671.00000	640,000	17.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		741.00000	769,000	17.40	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		710.00000	677,000	17.19	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		680.00000	706,000	17.19	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total £ / R</b>										<b>3,542,041.20</b>	<b>311</b>	<b>32,793</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08490	0.08490			4,245.00	50	10
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08630	0.08630			0.00	0	0
<b>Total ¥ / R Future</b>										<b>4,245.00</b>	<b>50</b>	<b>10</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		472.00000	452,000	20.87	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	0.08	Put		272.00000	252,000	20.87	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		573.00000	550,000	22.24	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		543.00000	520,000	22.24	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		295.00000	273,000	25.39	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,265.00000	1,243,000	25.39	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,141.00000	1,132,000	19.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		111.00000	102,000	19.28	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>4,245.00</b>	<b>50</b>	<b>10</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.51820	9.51830			5,254,046.40	552	18,039
€ / R	On	13/12/2010	Foreign Exchange Future			9.66390	9.66410			0.00	0	5,911
€ / R	On	14/03/2011	Foreign Exchange Future			9.80900	9.80860			0.00	0	600
<b>Total € / R Future</b>										<b>5,254,046.40</b>	<b>552</b>	<b>24,550</b>
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		23.00000	21,000	23.98	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,170.00000	2,168,000	23.98	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		109.00000	105,000	17.81	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		791.00000	787,000	17.81	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,058.00000	1,055,000	19.21	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		76.00000	73,000	19.21	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		624.00000	619,000	16.88	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		142.00000	137,000	16.88	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		468.00000	463,000	15.94	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		186.00000	181,000	15.94	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		394.00000	390,000	14.47	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	9.30	Put		176.00000	172,000	14.47	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,536.00000	10,536,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		1.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,537.00000	8,536,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		2.00000	2,000	26.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,538.00000	6,538,000	26.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		15.00000	14,000	26.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,551.00000	4,550,000	26.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		65.00000	62,000	23.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,601.00000	2,598,000	23.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		124.00000	119,000	20.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,660.00000	1,655,000	20.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		263.00000	255,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		799.00000	791,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		671.00000	665,000	14.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		207.00000	201,000	14.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,493.00000	1,492,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		29.00000	28,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		72.00000	68,000	23.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,458.00000	2,454,000	23.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,586.00000	10,586,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,586.00000	8,586,000	28.17	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	16.25	Call		2.00000	2,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,588.00000	6,588,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		15.00000	14,000	26.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,601.00000	4,600,000	26.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		63.00000	60,000	23.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,649.00000	2,646,000	23.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		120.00000	115,000	20.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,706.00000	1,701,000	20.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		252.00000	244,000	17.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		838.00000	830,000	17.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		640.00000	633,000	14.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		226.00000	219,000	14.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,446.00000	1,444,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		32.00000	30,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,286.00000	11,286,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,286.00000	9,286,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	27.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,287.00000	7,287,000	27.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		6.00000	6,000	25.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,292.00000	5,292,000	25.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		42.00000	39,000	25.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,328.00000	3,325,000	25.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		77.00000	73,000	22.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,363.00000	2,359,000	22.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		147.00000	141,000	19.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,433.00000	1,427,000	19.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		326.00000	318,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		612.00000	604,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		841.00000	837,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		127.00000	123,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,186.00000	11,186,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,186.00000	9,186,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	26.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,187.00000	7,187,000	26.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		7.00000	6,000	25.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,193.00000	5,192,000	25.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		44.00000	41,000	24.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,230.00000	3,227,000	24.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		82.00000	79,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,268.00000	2,265,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		158.00000	152,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,344.00000	1,338,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		357.00000	348,000	15.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		543.00000	534,000	15.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		916.00000	913,000	14.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		102.00000	99,000	14.41	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	20.00	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,336.00000	10,336,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		1.00000	1,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,337.00000	8,337,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		2.00000	2,000	25.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,338.00000	6,338,000	25.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		20.00000	18,000	26.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,356.00000	4,354,000	26.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		74.00000	71,000	22.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,410.00000	2,407,000	22.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		142.00000	136,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,478.00000	1,472,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		312.00000	304,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		648.00000	640,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		805.00000	800,000	14.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		141.00000	136,000	14.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,684.00000	1,683,000	16.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		20.00000	19,000	16.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,436.00000	10,436,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		1.00000	1,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,437.00000	8,437,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		2.00000	2,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,438.00000	6,438,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		17.00000	16,000	26.41	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	14.10	Put		4,453.00000	4,452,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		70.00000	66,000	23.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,506.00000	2,502,000	23.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		133.00000	127,000	20.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,569.00000	1,563,000	20.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		286.00000	278,000	16.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		722.00000	714,000	16.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		736.00000	731,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		172.00000	167,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,588.00000	1,587,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		24.00000	23,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,736.00000	10,736,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,736.00000	8,736,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		2.00000	1,000	26.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,738.00000	6,737,000	26.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		12.00000	11,000	26.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,748.00000	4,747,000	26.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		57.00000	54,000	23.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,793.00000	2,790,000	23.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		110.00000	105,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,846.00000	1,841,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		223.00000	216,000	17.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		959.00000	952,000	17.85	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	9.40	Call		552.00000	545,000	15.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		288.00000	281,000	15.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,305.00000	1,303,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		41.00000	39,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,886.00000	10,886,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,886.00000	8,886,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	26.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,887.00000	6,887,000	26.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		10.00000	9,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,896.00000	4,895,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		52.00000	50,000	24.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,938.00000	2,936,000	24.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		100.00000	96,000	21.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,986.00000	1,982,000	21.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		198.00000	191,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,084.00000	1,077,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		475.00000	467,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		361.00000	353,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,167.00000	1,165,000	14.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		53.00000	51,000	14.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,186.00000	10,186,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	28.17	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	17.85	Put		8,187.00000	8,187,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		2.00000	2,000	25.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,188.00000	6,188,000	25.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		23.00000	22,000	26.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,209.00000	4,208,000	26.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,829.00000	1,829,000	16.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		15.00000	15,000	16.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,236.00000	10,236,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,237.00000	8,237,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		2.00000	2,000	25.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,238.00000	6,238,000	25.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		22.00000	21,000	26.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,258.00000	4,257,000	26.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		80.00000	76,000	22.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,316.00000	2,312,000	22.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		152.00000	146,000	19.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,388.00000	1,382,000	19.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		341.00000	333,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		577.00000	569,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		878.00000	874,000	14.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		114.00000	110,000	14.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,781.00000	1,780,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		17.00000	16,000	16.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,286.00000	10,286,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		1.00000	1,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,287.00000	8,287,000	28.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		2.00000	2,000	25.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,288.00000	6,288,000	25.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		21.00000	19,000	26.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,307.00000	4,305,000	26.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,732.00000	1,732,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		18.00000	18,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		878.00000	870,000	17.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		242.00000	234,000	17.51	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		545.00000	533,000	15.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		536.00000	524,000	15.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		527.00000	515,000	15.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		568.00000	556,000	15.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		567.00000	555,000	15.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		508.00000	496,000	15.67	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>6,840</b>
<b>Total € / R</b>										<b>5,254,046.40</b>	<b>552</b>	<b>31,390</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.57310	6.58170			1,117,427.00	170	9,851
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.59750	6.60610			0.00	0	8,639
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.62110	6.63010			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>1,117,427.00</b>	<b>170</b>	<b>18,490</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		96.00000	83,000	15.67	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		414.00000	410,000	15.67	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		196.00000	180,000	16.36	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		490.00000	483,000	16.36	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		527.00000	521,000	16.57	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		183.00000	168,000	16.57	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		337.00000	319,000	15.62	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		407.00000	398,000	15.62	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		319.00000	301,000	15.80	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		439.00000	430,000	15.80	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		356.00000	337,000	15.44	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		376.00000	366,000	15.44	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>1,117,427.00</b>	<b>170</b>	<b>18,690</b>
CAD/ R	On	13/09/2010	Foreign Exchange Future			7.45580	7.50680			0.00	0	75
CAD/ R	On	13/12/2010	Foreign Exchange Future			7.55490	7.60490			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Call		159.00000	132,000	10.45	0.00	0	0
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Put		152.00000	176,000	10.45	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		231.00000	207,000	12.83	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		326.00000	352,000	12.83	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		213.00000	191,000	12.98	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		358.00000	386,000	12.98	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		250.00000	224,000	12.67	0.00	0	0

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 Option	7.65	Put		295.00000	319,000	12.67	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>75</b>
<b>Total Futures</b>							<b>163,144,723.90</b>	<b>20,974</b>	<b>296,473</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>96,375</b>
<b>Grand Total:</b>							<b>163,144,723.90</b>	<b>20,974</b>	<b>392,848</b>