



# Currency Derivatives Daily MTM Report

Daily summary for: 14/07/2010

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			7.61640	7.62680			35,073,522.00	4,605	220,344
\$ / R	On	13/12/2010	Foreign Exchange Future			7.72720	7.73660			43,001,868.00	5,565	34,466
\$ / R	On	14/03/2011	Foreign Exchange Future			7.83720	7.84450			838,580.40	107	1,354
\$ / R	On	13/06/2011	Foreign Exchange Future			7.94820	7.95460			0.00	0	2,900
<b>Total \$ / R Future</b>										<b>78,913,970.40</b>	<b>10,277</b>	<b>259,064</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,223.00000	8,234,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	40.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,223.00000	6,234,000	40.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	32.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,223.00000	4,234,000	32.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		1.00000	1,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,224.00000	2,235,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		791.00000	781,000	17.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		14.00000	15,000	17.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,777.00000	1,767,000	22.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	22.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,777.00000	2,766,000	21.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	21.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,777.00000	3,766,000	19.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,173.00000	8,184,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	40.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,173.00000	6,184,000	40.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	31.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,173.00000	4,184,000	31.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		2.00000	1,000	24.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,175.00000	2,185,000	24.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		137.00000	130,000	16.61	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		310.00000	314,000	16.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		838.00000	828,000	17.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		11.00000	12,000	17.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,827.00000	1,817,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	1,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,827.00000	2,816,000	21.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	21.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,827.00000	3,816,000	19.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	19.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		122.00000	115,000	16.79	0.00	0	569
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		345.00000	349,000	16.79	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	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,273.00000	8,284,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	40.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,273.00000	6,284,000	40.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	32.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,273.00000	4,284,000	32.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		1.00000	1,000	24.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,274.00000	2,285,000	24.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		108.00000	102,000	16.98	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		381.00000	386,000	16.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		745.00000	734,000	17.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		18.00000	18,000	17.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,727.00000	1,717,000	22.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	22.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,727.00000	2,716,000	21.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	21.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,727.00000	3,716,000	19.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,323.00000	8,334,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	40.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,323.00000	6,334,000	40.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	32.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,323.00000	4,334,000	32.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		1.00000	1,000	24.58	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		2,324.00000	2,335,000	24.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		96.00000	90,000	17.16	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		419.00000	424,000	17.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		699.00000	688,000	16.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		22.00000	22,000	16.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,677.00000	1,667,000	22.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	22.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,677.00000	2,666,000	21.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,677.00000	3,666,000	19.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,423.00000	8,434,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	41.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,423.00000	6,434,000	41.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,423.00000	4,434,000	32.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		1.00000	1,000	24.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,424.00000	2,435,000	24.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		76.00000	71,000	17.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		499.00000	505,000	17.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		610.00000	599,000	16.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		33.00000	33,000	16.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,578.00000	1,567,000	21.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	21.39	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	5.05	Call		2,577.00000	2,566,000	22.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,577.00000	3,566,000	19.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,473.00000	8,484,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	41.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,473.00000	6,484,000	41.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	33.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,473.00000	4,484,000	33.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,474.00000	2,485,000	25.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		67.00000	63,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		540.00000	547,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		566.00000	556,000	16.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		39.00000	40,000	16.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,528.00000	1,517,000	21.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		1.00000	1,000	21.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,527.00000	2,516,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,527.00000	3,516,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,523.00000	8,534,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	41.31	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		6,523.00000	6,534,000	41.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	33.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,523.00000	4,534,000	33.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,524.00000	2,535,000	25.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		59.00000	55,000	17.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		582.00000	589,000	17.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		524.00000	514,000	16.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		47.00000	48,000	16.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,478.00000	1,467,000	20.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	20.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,477.00000	2,466,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,477.00000	3,466,000	19.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,673.00000	8,684,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	41.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,673.00000	6,684,000	41.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	34.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,673.00000	4,684,000	34.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	25.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,674.00000	2,685,000	25.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		406.00000	396,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		79.00000	80,000	16.37	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		1,328.00000	1,318,000	19.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	2,000	19.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,327.00000	2,316,000	23.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	23.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,327.00000	3,316,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,623.00000	8,634,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	41.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,623.00000	6,634,000	41.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	33.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,623.00000	4,634,000	33.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	25.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,624.00000	2,635,000	25.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		47.00000	43,000	18.27	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		670.00000	677,000	18.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		444.00000	434,000	16.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		67.00000	68,000	16.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,378.00000	1,368,000	19.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	2,000	19.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,377.00000	2,366,000	23.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	23.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,377.00000	3,366,000	20.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	44.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,773.00000	8,784,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	41.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,773.00000	6,784,000	41.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	34.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,773.00000	4,784,000	34.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		1.00000	1,000	26.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,774.00000	2,785,000	26.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		32.00000	30,000	18.82	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		805.00000	814,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		335.00000	325,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		108.00000	109,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,229.00000	1,219,000	18.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	3,000	18.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,227.00000	2,216,000	23.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	23.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,227.00000	3,216,000	20.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	20.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		41.00000	38,000	18.45	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		714.00000	722,000	18.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,073.00000	8,084,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,073.00000	6,084,000	40.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	31.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,073.00000	4,084,000	31.33	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		2.00000	2,000	23.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,075.00000	2,086,000	23.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		172.00000	164,000	16.24	164.00	1	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		245.00000	248,000	16.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		934.00000	924,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		7.00000	8,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,927.00000	1,917,000	23.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	1,000	23.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,927.00000	2,916,000	20.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	20.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,927.00000	3,916,000	19.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	19.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,123.00000	8,134,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	40.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,123.00000	6,134,000	40.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	31.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,123.00000	4,134,000	31.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		2.00000	1,000	23.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,125.00000	2,135,000	23.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		153.00000	146,000	16.42	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		276.00000	280,000	16.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		886.00000	875,000	17.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		9.00000	9,000	17.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,877.00000	1,867,000	23.48	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	1,000	23.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,877.00000	2,866,000	21.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	21.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,877.00000	3,866,000	19.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	19.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,373.00000	8,384,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	41.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,373.00000	6,384,000	41.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	32.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,373.00000	4,384,000	32.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	24.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,374.00000	2,385,000	24.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		85.00000	80,000	17.34	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		458.00000	464,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		654.00000	643,000	16.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		27.00000	27,000	16.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,627.00000	1,617,000	21.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	21.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,627.00000	2,616,000	22.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,627.00000	3,616,000	19.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,573.00000	8,584,000	44.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	41.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,573.00000	6,584,000	41.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	33.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,573.00000	4,584,000	33.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	25.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,574.00000	2,585,000	25.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		53.00000	49,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		626.00000	633,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		484.00000	473,000	16.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		57.00000	57,000	16.54	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,428.00000	1,418,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	2,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,427.00000	2,416,000	22.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,427.00000	3,416,000	19.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,723.00000	8,734,000	44.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	41.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,723.00000	6,734,000	41.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	34.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,723.00000	4,734,000	34.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	26.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,724.00000	2,735,000	26.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		36.00000	34,000	18.63	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		759.00000	768,000	18.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		370.00000	360,000	16.29	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		93.00000	94,000	16.29	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,279.00000	1,268,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,277.00000	2,266,000	23.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	23.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,277.00000	3,266,000	20.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		4.00000	4,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,677.00000	1,688,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		6.00000	5,000	21.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,529.00000	1,539,000	21.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		945.00000	954,000	19.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		22.00000	20,000	19.37	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,089.00000	1,098,000	19.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		16.00000	14,000	19.93	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		6.00000	6,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,479.00000	1,490,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		8.00000	7,000	21.03	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,381.00000	1,391,000	21.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		20.00000	18,000	19.56	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		993.00000	1,002,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		187.00000	189,000	15.87	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		214.00000	205,000	15.87	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		192.00000	183,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		215.00000	217,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		898.00000	907,000	19.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		25.00000	23,000	19.19	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,213.00000	8,223,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	0,000	29.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,214.00000	6,223,000	29.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		9.00000	8,000	29.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,222.00000	4,231,000	29.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		43.00000	40,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,256.00000	2,263,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		260.00000	253,000	17.54	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		473.00000	476,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		843.00000	837,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		56.00000	60,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,792.00000	1,783,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		5.00000	6,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,787.00000	2,778,000	24.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	24.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,787.00000	3,777,000	29.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	29.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		136.00000	131,000	20.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		949.00000	954,000	20.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	32.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,263.00000	8,273,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	29.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,263.00000	6,273,000	29.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		8.00000	7,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,271.00000	4,280,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		42.00000	38,000	25.76	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,305.00000	2,311,000	25.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		802.00000	796,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		65.00000	69,000	16.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,743.00000	1,734,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		6.00000	7,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,737.00000	2,728,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,737.00000	3,727,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,313.00000	8,323,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	29.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,313.00000	6,323,000	29.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		8.00000	7,000	29.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,321.00000	4,330,000	29.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		40.00000	36,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,353.00000	2,359,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		232.00000	226,000	17.96	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		545.00000	549,000	17.96	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		762.00000	756,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		75.00000	79,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,694.00000	1,684,000	18.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		7.00000	7,000	18.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,688.00000	2,678,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,687.00000	3,677,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,363.00000	8,373,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,363.00000	6,373,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		7.00000	6,000	29.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,370.00000	4,379,000	29.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		38.00000	35,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,401.00000	2,408,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		219.00000	213,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		582.00000	586,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		723.00000	717,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		86.00000	90,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,644.00000	1,635,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		7.00000	8,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,638.00000	2,628,000	23.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	23.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,637.00000	3,627,000	28.74	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	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		245.00000	239,000	17.75	0.00	0	21,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		508.00000	512,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,413.00000	8,423,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	29.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,413.00000	6,423,000	29.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		7.00000	6,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,420.00000	4,429,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		37.00000	33,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,450.00000	2,456,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		207.00000	201,000	18.39	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		620.00000	624,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		685.00000	679,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		98.00000	102,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,595.00000	1,586,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		8.00000	9,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,588.00000	2,578,000	23.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	23.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,587.00000	3,577,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	28.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,463.00000	8,473,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	29.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,463.00000	6,473,000	29.68	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	12.20	Call		6.00000	5,000	29.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,469.00000	4,478,000	29.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		35.00000	32,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,498.00000	2,505,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		196.00000	190,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		659.00000	663,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		649.00000	642,000	16.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		112.00000	115,000	16.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,546.00000	1,537,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		9.00000	10,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,538.00000	2,528,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,537.00000	3,527,000	28.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	28.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,513.00000	8,523,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	29.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,513.00000	6,523,000	29.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		6.00000	5,000	29.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,519.00000	4,528,000	29.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		34.00000	31,000	26.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,547.00000	2,554,000	26.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		186.00000	180,000	18.81	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		699.00000	703,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		613.00000	606,000	16.17	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	7.25	Put		126.00000	129,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,497.00000	1,488,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		10.00000	11,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,488.00000	2,479,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	2,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,487.00000	3,477,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,713.00000	8,723,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,713.00000	6,723,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		4.00000	4,000	29.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,717.00000	4,727,000	29.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		29.00000	26,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,742.00000	2,749,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		151.00000	145,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		864.00000	868,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		484.00000	476,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		197.00000	199,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,302.00000	1,293,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		15.00000	16,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,289.00000	2,279,000	22.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	2,000	22.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,287.00000	3,277,000	27.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	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	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,663.00000	8,673,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,663.00000	6,673,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		5.00000	4,000	29.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,668.00000	4,677,000	29.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		30.00000	27,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,693.00000	2,700,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		159.00000	153,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		822.00000	826,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		515.00000	507,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		178.00000	180,000	16.27	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,351.00000	1,342,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		14.00000	15,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,339.00000	2,329,000	22.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		2.00000	2,000	22.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,337.00000	3,327,000	27.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	27.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		130.00000	124,000	20.30	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		993.00000	997,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,763.00000	8,773,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	30.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,763.00000	6,773,000	30.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		4.00000	4,000	29.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,767.00000	4,777,000	29.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		27.00000	25,000	27.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,790.00000	2,798,000	27.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		143.00000	138,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		906.00000	911,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		455.00000	446,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		218.00000	219,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,254.00000	1,245,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		17.00000	18,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,239.00000	2,230,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	3,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,237.00000	3,227,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		176.00000	170,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		739.00000	743,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,113.00000	8,123,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	29.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,114.00000	6,124,000	29.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		10.00000	9,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,123.00000	4,132,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		47.00000	43,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,160.00000	2,166,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		291.00000	285,000	17.11	0.00	0	8,010
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		404.00000	408,000	17.11	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		928.00000	921,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		41.00000	44,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,891.00000	1,882,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		4.00000	5,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,887.00000	2,878,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,887.00000	3,877,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	29.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,163.00000	8,173,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	0,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,164.00000	6,173,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		10.00000	8,000	29.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,173.00000	4,181,000	29.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		45.00000	42,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,208.00000	2,215,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		275.00000	269,000	17.32	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		438.00000	442,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		885.00000	879,000	15.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		48.00000	52,000	15.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,842.00000	1,832,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		5.00000	5,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,837.00000	2,828,000	24.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	24.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,837.00000	3,827,000	29.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	29.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,563.00000	8,573,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,563.00000	6,573,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		5.00000	5,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,568.00000	4,578,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		32.00000	29,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,595.00000	2,602,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		579.00000	572,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		142.00000	145,000	16.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,448.00000	1,439,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		11.00000	12,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,438.00000	2,429,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	2,000	22.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,437.00000	3,427,000	27.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	27.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,613.00000	8,623,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,613.00000	6,623,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		5.00000	4,000	29.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,618.00000	4,627,000	29.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		31.00000	28,000	26.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,644.00000	2,651,000	26.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		167.00000	161,000	19.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		780.00000	784,000	19.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		546.00000	539,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		159.00000	162,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,400.00000	1,390,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		13.00000	13,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,388.00000	2,379,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	2,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,387.00000	3,377,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	31.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,313.00000	7,323,000	31.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		2.00000	2,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,315.00000	5,325,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		18.00000	16,000	28.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,331.00000	3,339,000	28.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		86.00000	82,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,399.00000	1,405,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,687.00000	4,677,000	30.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	30.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,446.00000	1,451,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		83.00000	78,000	22.43	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		61.00000	57,000	24.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,824.00000	1,830,000	24.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		76.00000	72,000	22.86	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	9.20	Put		1,539.00000	1,545,000	22.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		59.00000	55,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,872.00000	1,878,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		309.00000	302,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		372.00000	375,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,261.00000	1,266,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		98.00000	93,000	21.58	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		263.00000	264,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		400.00000	391,000	16.40	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,170.00000	1,175,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		107.00000	102,000	21.16	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		351.00000	341,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		314.00000	314,000	16.47	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,353.00000	1,358,000	22.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		90.00000	85,000	22.01	0.00	0	20,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		382.00000	378,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		538.00000	541,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		366.00000	362,000	17.82	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		572.00000	575,000	17.82	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		399.00000	394,000	17.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		505.00000	507,000	17.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		911.00000	913,000	19.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		255.00000	250,000	19.40	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,731.00000	2,734,000	25.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		75.00000	71,000	25.80	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		780.00000	777,000	16.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		275.00000	279,000	16.64	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		751.00000	748,000	16.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		296.00000	300,000	16.72	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		810.00000	807,000	16.57	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		255.00000	259,000	16.57	0.00	0	0
<b>Total \$ / R Option</b>										<b>164.00</b>	<b>1</b>	<b>361,645</b>
<b>Total \$ / R</b>										<b>78,914,134.40</b>	<b>10,278</b>	<b>620,709</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.61380	11.56190			2,438,898.00	210	21,337
£ / R	On	13/12/2010	Foreign Exchange Future			11.77970	11.72560			0.00	0	12,391
£ / R	On	14/03/2011	Foreign Exchange Future			11.94350	11.88610			0.00	0	510
<b>Total £ / R Future</b>										<b>2,438,898.00</b>	<b>210</b>	<b>34,238</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		47.00000	48,000	19.06	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,285.00000	1,234,000	19.06	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		53.00000	55,000	18.66	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,191.00000	1,141,000	18.66	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		50.00000	51,000	18.86	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,238.00000	1,187,000	18.86	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		580.00000	536,000	15.84	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		142.00000	150,000	15.84	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		402.00000	417,000	15.60	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		576.00000	537,000	15.60	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		544.00000	506,000	15.45	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		420.00000	436,000	15.45	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		658.00000	675,000	15.55	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		572.00000	532,000	15.55	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		636.00000	653,000	15.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		600.00000	560,000	15.63	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		680.00000	698,000	15.48	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		544.00000	505,000	15.48	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>467</b>
<b>Total £ / R</b>										<b>2,438,898.00</b>	<b>210</b>	<b>34,705</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08610	0.08670			6,027.00	70	148
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08750	0.08810			0.00	0	0
<b>Total ¥ / R Future</b>										<b>6,027.00</b>	<b>70</b>	<b>148</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		487.00000	443,000	18.25	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		107.00000	123,000	18.25	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		562.00000	526,000	20.04	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		352.00000	376,000	20.04	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		253.00000	231,000	23.54	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,043.00000	1,081,000	23.54	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,259.00000	1,204,000	18.27	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		49.00000	54,000	18.27	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>6,027.00</b>	<b>70</b>	<b>148</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.69130	9.66350			1,259,869.00	130	17,037
€ / R	On	13/12/2010	Foreign Exchange Future			9.83160	9.80250			0.00	0	5,972
€ / R	On	14/03/2011	Foreign Exchange Future			9.97040	9.93890			0.00	0	7,620

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>1,259,869.00</b>	<b>130</b>	<b>30,629</b>	
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		2.00000	2,000	18.87		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,003.00000	1,976,000	18.87		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		66.00000	65,000	14.64		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		603.00000	574,000	14.64		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		870.00000	840,000	15.50		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		33.00000	31,000	15.50		0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		442.00000	413,000	14.06		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		105.00000	104,000	14.06		0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		300.00000	273,000	13.48		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		163.00000	164,000	13.48		0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		445.00000	461,000	13.52		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		82.00000	70,000	13.52		0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.02		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,398.00000	10,368,000	28.02		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	28.02		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,398.00000	8,368,000	28.02		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	25.66		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,399.00000	6,369,000	25.66		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		7.00000	6,000	24.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,405.00000	4,374,000	24.14		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		42.00000	38,000	21.36		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,440.00000	2,406,000	21.36		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		94.00000	90,000	18.67		0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,492.00000	1,458,000	18.67		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		240.00000	239,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		638.00000	607,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		728.00000	743,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		126.00000	111,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,619.00000	1,646,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		17.00000	14,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		47.00000	44,000	21.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,295.00000	2,262,000	21.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,448.00000	10,418,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,448.00000	8,418,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,449.00000	6,419,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		7.00000	5,000	24.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,455.00000	4,423,000	24.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		40.00000	36,000	21.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,488.00000	2,454,000	21.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		90.00000	86,000	18.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,538.00000	1,504,000	18.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		228.00000	226,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		676.00000	644,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		692.00000	706,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		140.00000	124,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,570.00000	1,597,000	15.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		18.00000	15,000	15.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,148.00000	11,118,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,148.00000	9,118,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	0,000	26.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,149.00000	7,118,000	26.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		3.00000	2,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,151.00000	5,120,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		22.00000	18,000	22.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,170.00000	3,136,000	22.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		52.00000	49,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,200.00000	2,167,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		116.00000	112,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,264.00000	1,230,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		313.00000	314,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		461.00000	432,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		923.00000	942,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		71.00000	60,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,048.00000	11,018,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,048.00000	9,018,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	26.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,049.00000	7,019,000	26.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		3.00000	3,000	24.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,051.00000	5,021,000	24.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		24.00000	20,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,072.00000	3,038,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		57.00000	54,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,105.00000	2,072,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		127.00000	123,000	17.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,175.00000	1,141,000	17.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		349.00000	351,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		397.00000	369,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,006.00000	1,027,000	13.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		54.00000	45,000	13.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,198.00000	10,168,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,198.00000	8,168,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,199.00000	6,169,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		9.00000	7,000	24.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,207.00000	4,175,000	24.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		50.00000	46,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,248.00000	2,214,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		111.00000	107,000	18.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,309.00000	1,275,000	18.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		297.00000	297,000	14.70	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	10.00	Put		495.00000	465,000	14.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		882.00000	900,000	13.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		80.00000	68,000	13.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,814.00000	1,842,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		12.00000	10,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,298.00000	10,268,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,298.00000	8,268,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	25.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,299.00000	6,269,000	25.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		8.00000	6,000	24.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,306.00000	4,274,000	24.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		45.00000	42,000	21.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,343.00000	2,310,000	21.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		102.00000	98,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,400.00000	1,366,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		267.00000	266,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		565.00000	534,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		803.00000	820,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		101.00000	88,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,716.00000	1,743,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		14.00000	11,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,598.00000	10,568,000	28.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,598.00000	8,568,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,599.00000	6,569,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		6.00000	5,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,604.00000	4,573,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		35.00000	31,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,633.00000	2,599,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		80.00000	76,000	19.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,678.00000	1,644,000	19.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		196.00000	193,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		794.00000	761,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		591.00000	602,000	13.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		189.00000	170,000	13.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,426.00000	1,452,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		24.00000	20,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,748.00000	10,718,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,748.00000	8,718,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,749.00000	6,719,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		5.00000	4,000	24.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,753.00000	4,722,000	24.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		31.00000	27,000	21.90	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	12.55	Put		2,779.00000	2,745,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		71.00000	68,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,819.00000	1,786,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		169.00000	165,000	16.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		917.00000	883,000	16.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		499.00000	508,000	14.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		247.00000	226,000	14.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,283.00000	1,308,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		31.00000	26,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,048.00000	10,018,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,048.00000	8,018,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	1,000	25.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,049.00000	6,019,000	25.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		11.00000	8,000	23.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,059.00000	4,026,000	23.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,961.00000	1,989,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		9.00000	7,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,098.00000	10,068,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,098.00000	8,068,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	25.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,099.00000	6,069,000	25.23	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		11.00000	8,000	23.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,109.00000	4,076,000	23.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		54.00000	52,000	20.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,152.00000	2,120,000	20.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		121.00000	117,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,219.00000	1,185,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		330.00000	332,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		428.00000	400,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		964.00000	984,000	13.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		62.00000	52,000	13.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,912.00000	1,940,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		10.00000	8,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,148.00000	10,118,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,148.00000	8,118,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	25.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,149.00000	6,119,000	25.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		10.00000	7,000	23.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,158.00000	4,125,000	23.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,863.00000	1,891,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		11.00000	9,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		715.00000	682,000	15.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		217.00000	214,000	15.69	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		550.00000	556,000	14.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		411.00000	386,000	14.48	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		526.00000	531,000	14.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		437.00000	411,000	14.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		576.00000	582,000	14.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		387.00000	362,000	14.44	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>1,259,869.00</b>	<b>130</b>	<b>37,469</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.67200	6.64740			300,240.00	45	8,081
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.69540	6.67000			669,540.00	100	8,139
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.71750	6.69010			309,005.00	46	5
<b>Total AU\$ / R Future</b>										<b>1,278,785.00</b>	<b>191</b>	<b>16,225</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		59.00000	61,000	13.36	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		312.00000	289,000	13.36	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		156.00000	159,000	14.17	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		386.00000	364,000	14.17	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		423.00000	400,000	14.39	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		143.00000	145,000	14.39	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		305.00000	311,000	13.85	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		315.00000	294,000	13.85	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		284.00000	289,000	13.92	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		344.00000	322,000	13.92	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		327.00000	334,000	13.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		287.00000	267,000	13.77	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>200</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>							<b>1,278,785.00</b>	<b>191</b>	<b>16,425</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			7.37070	7.39360			0.00	0	75
CAD/ R On 13/12/2010 Foreign Exchange Future			7.46690	7.48960			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		98.00000	88,000	11.88	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		204.00000	217,000	11.88	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		139.00000	130,000	11.67	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		349.00000	363,000	11.67	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		126.00000	117,000	11.82	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		386.00000	400,000	11.82	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		155.00000	144,000	11.52	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		315.00000	327,000	11.52	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>83,897,549.40</b>	<b>10,878</b>	<b>340,379</b>
<b>Total Options</b>							<b>164.00</b>	<b>1</b>	<b>369,152</b>
<b>Grand Total:</b>							<b>83,897,713.40</b>	<b>10,879</b>	<b>709,531</b>