



Currency Derivatives Daily MTM Report

Daily summary for: 21/06/2010

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			7.58960	7.62060			94,513,288.80	12,453	208,620
\$ / R	On	13/12/2010	Foreign Exchange Future			7.69960	7.73170			2,386,876.00	310	24,430
\$ / R	On	14/03/2011	Foreign Exchange Future			7.80790	7.84200			0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Future			7.91700	7.95290			0.00	0	900
Total \$ / R Future										96,900,164.80	12,763	234,600
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,229.00000	8,260,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,229.00000	6,260,000	35.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,229.00000	4,260,000	29.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		12.00000	9,000	26.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,241.00000	2,269,000	26.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		795.00000	762,000	15.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		24.00000	22,000	15.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,772.00000	1,741,000	21.21	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		1.00000	1,000	21.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,771.00000	2,740,000	25.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	25.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,771.00000	3,740,000	22.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,179.00000	8,210,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	35.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,179.00000	6,210,000	35.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	29.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,179.00000	4,210,000	29.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		14.00000	10,000	26.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,193.00000	2,220,000	26.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		185.00000	162,000	17.25	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		364.00000	372,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		841.00000	808,000	15.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		20.00000	18,000	15.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,822.00000	1,791,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		1.00000	1,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,821.00000	2,790,000	25.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	25.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,821.00000	3,790,000	21.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	21.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		171.00000	149,000	17.51	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		400.00000	409,000	17.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,279.00000	8,310,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,279.00000	6,310,000	35.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,279.00000	4,310,000	29.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		11.00000	8,000	26.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,290.00000	2,318,000	26.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		158.00000	137,000	17.78	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		437.00000	447,000	17.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		751.00000	718,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		30.00000	28,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,722.00000	1,691,000	20.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	20.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,721.00000	2,690,000	25.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	25.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,721.00000	3,690,000	22.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,329.00000	8,360,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,329.00000	6,360,000	35.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,329.00000	4,360,000	29.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		10.00000	8,000	27.04	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		2,339.00000	2,368,000	27.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		146.00000	126,000	18.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		475.00000	486,000	18.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		707.00000	674,000	15.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		36.00000	34,000	15.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,672.00000	1,641,000	20.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	20.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,671.00000	2,640,000	25.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	25.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,671.00000	3,640,000	22.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	22.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,429.00000	8,460,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,429.00000	6,460,000	36.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,429.00000	4,460,000	29.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		9.00000	6,000	27.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,438.00000	2,466,000	27.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		125.00000	106,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		554.00000	566,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		623.00000	590,000	15.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		52.00000	50,000	15.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,573.00000	1,541,000	19.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		2.00000	1,000	19.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,571.00000	2,540,000	24.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	24.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,571.00000	3,540,000	23.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,479.00000	8,510,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,479.00000	6,510,000	36.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,479.00000	4,510,000	29.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		8.00000	6,000	27.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,487.00000	2,516,000	27.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		115.00000	98,000	18.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		594.00000	608,000	18.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		582.00000	549,000	15.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		61.00000	59,000	15.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,523.00000	1,492,000	19.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	19.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,521.00000	2,490,000	24.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	24.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,521.00000	3,490,000	23.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,529.00000	8,560,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,529.00000	6,560,000	36.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	30.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,529.00000	4,560,000	30.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		7.00000	5,000	27.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,536.00000	2,565,000	27.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		107.00000	90,000	19.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		636.00000	650,000	19.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		543.00000	510,000	16.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		72.00000	70,000	16.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,473.00000	1,442,000	19.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	19.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,471.00000	2,440,000	24.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	24.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,471.00000	3,440,000	23.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	23.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,679.00000	8,710,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,679.00000	6,710,000	37.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	30.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,679.00000	4,710,000	30.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		5.00000	4,000	27.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,684.00000	2,714,000	27.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		434.00000	402,000	16.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		113.00000	112,000	16.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,325.00000	1,293,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		4.00000	3,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,321.00000	2,290,000	24.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	24.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,321.00000	3,290,000	24.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	24.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,629.00000	8,660,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,629.00000	6,660,000	36.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,629.00000	4,660,000	30.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		6.00000	4,000	27.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,635.00000	2,664,000	27.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		92.00000	77,000	19.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		721.00000	737,000	19.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		469.00000	437,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		98.00000	97,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,374.00000	1,342,000	18.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		3.00000	2,000	18.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,371.00000	2,340,000	24.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	24.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,371.00000	3,340,000	24.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.38	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		8,779.00000	8,810,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,779.00000	6,810,000	37.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,779.00000	4,810,000	30.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		5.00000	3,000	27.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,784.00000	2,813,000	27.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		74.00000	61,000	20.42	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		853.00000	871,000	20.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		368.00000	338,000	16.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		147.00000	148,000	16.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,226.00000	1,194,000	17.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		5.00000	4,000	17.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,221.00000	2,190,000	23.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	23.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,221.00000	3,190,000	25.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		85.00000	71,000	19.89	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		764.00000	781,000	19.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,079.00000	8,110,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	35.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,079.00000	6,110,000	35.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	28.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,079.00000	4,110,000	28.69	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		16.00000	12,000	26.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,095.00000	2,122,000	26.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		218.00000	193,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		297.00000	303,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		933.00000	901,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		12.00000	11,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,922.00000	1,890,000	22.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		1.00000	0,000	22.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,921.00000	2,890,000	26.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	26.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,921.00000	3,890,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,129.00000	8,160,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	35.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,129.00000	6,160,000	35.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	28.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,129.00000	4,160,000	28.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		15.00000	11,000	26.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,144.00000	2,171,000	26.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		201.00000	177,000	16.98	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		330.00000	337,000	16.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		887.00000	854,000	15.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		16.00000	14,000	15.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,872.00000	1,840,000	21.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		1.00000	0,000	21.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,871.00000	2,840,000	26.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	26.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,871.00000	3,840,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,379.00000	8,410,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,379.00000	6,410,000	36.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,379.00000	4,410,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		9.00000	7,000	27.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,388.00000	2,417,000	27.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		135.00000	115,000	18.30	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		514.00000	525,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		664.00000	631,000	15.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		43.00000	41,000	15.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,623.00000	1,591,000	20.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		2.00000	1,000	20.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,621.00000	2,590,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,621.00000	3,590,000	22.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,579.00000	8,610,000	41.38	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	36.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,579.00000	6,610,000	36.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,579.00000	4,610,000	30.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		7.00000	5,000	27.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,586.00000	2,615,000	27.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		99.00000	83,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		678.00000	693,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		505.00000	473,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		84.00000	83,000	16.03	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,424.00000	1,392,000	18.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		3.00000	2,000	18.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,421.00000	2,390,000	24.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	24.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,421.00000	3,390,000	24.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,729.00000	8,760,000	41.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,729.00000	6,760,000	37.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,729.00000	4,760,000	30.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		5.00000	4,000	27.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,734.00000	2,764,000	27.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		79.00000	66,000	20.15	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		808.00000	826,000	20.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		400.00000	369,000	16.09	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		129.00000	129,000	16.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,275.00000	1,243,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		4.00000	3,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,271.00000	2,240,000	23.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,271.00000	3,240,000	25.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		25.00000	19,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,704.00000	1,729,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		29.00000	23,000	24.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,558.00000	1,583,000	24.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		989.00000	1,009,000	21.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		60.00000	49,000	21.21	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,129.00000	1,150,000	22.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		50.00000	40,000	22.00	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		31.00000	24,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,510.00000	1,534,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		35.00000	27,000	23.58	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,414.00000	1,437,000	23.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		56.00000	45,000	21.47	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,035.00000	1,055,000	21.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		236.00000	240,000	16.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		257.00000	230,000	16.19	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		236.00000	211,000	16.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		265.00000	271,000	16.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		943.00000	962,000	20.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		64.00000	52,000	20.94	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,218.00000	8,250,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,219.00000	6,251,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		14.00000	12,000	29.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,232.00000	4,262,000	29.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		58.00000	52,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,276.00000	2,302,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		298.00000	274,000	17.88	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		516.00000	524,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		858.00000	824,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		76.00000	74,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,790.00000	1,757,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		8.00000	7,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,783.00000	2,751,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,782.00000	3,750,000	28.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	28.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		167.00000	151,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		985.00000	1,001,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.21	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		8,268.00000	8,300,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,269.00000	6,301,000	28.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		13.00000	11,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,281.00000	4,311,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		56.00000	50,000	25.80	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,324.00000	2,350,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		819.00000	784,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		87.00000	84,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,741.00000	1,708,000	18.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		9.00000	8,000	18.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,733.00000	2,701,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,732.00000	3,700,000	28.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	28.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,318.00000	8,350,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,319.00000	6,351,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		13.00000	10,000	29.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,331.00000	4,360,000	29.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		54.00000	48,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,372.00000	2,398,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		270.00000	247,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		588.00000	597,000	18.29	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		781.00000	746,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		99.00000	96,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,692.00000	1,659,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		10.00000	9,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,683.00000	2,651,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,682.00000	3,650,000	27.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	27.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,368.00000	8,400,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,369.00000	6,401,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		12.00000	10,000	29.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,380.00000	4,410,000	29.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		52.00000	46,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,420.00000	2,446,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		257.00000	234,000	18.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		625.00000	634,000	18.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		744.00000	709,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		112.00000	109,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,643.00000	1,610,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		11.00000	10,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,633.00000	2,601,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,632.00000	3,600,000	27.65	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	4.10	Put		0.00000	0,000	27.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		284.00000	260,000	18.09	0.00	0	1,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		552.00000	560,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,418.00000	8,450,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,419.00000	6,451,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		11.00000	9,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,429.00000	4,459,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		50.00000	44,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,468.00000	2,494,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		244.00000	223,000	18.70	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		662.00000	673,000	18.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		708.00000	674,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		126.00000	124,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,594.00000	1,561,000	17.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		12.00000	11,000	17.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,584.00000	2,551,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		2.00000	1,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,582.00000	3,550,000	27.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	27.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,468.00000	8,500,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	28.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,469.00000	6,501,000	28.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		10.00000	8,000	29.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,478.00000	4,508,000	29.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		48.00000	43,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,516.00000	2,543,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		232.00000	212,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		700.00000	712,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		673.00000	639,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		141.00000	139,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,546.00000	1,512,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		14.00000	12,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,534.00000	2,501,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		2.00000	1,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,532.00000	3,500,000	27.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	27.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,518.00000	8,550,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	28.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,519.00000	6,551,000	28.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		10.00000	8,000	29.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,528.00000	4,558,000	29.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		47.00000	41,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,565.00000	2,591,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		221.00000	201,000	19.11	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		739.00000	751,000	19.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		640.00000	605,000	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		158.00000	155,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,497.00000	1,464,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		15.00000	14,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,484.00000	2,452,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		2.00000	2,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,482.00000	3,450,000	26.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	26.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,718.00000	8,750,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	29.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,719.00000	6,751,000	29.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		7.00000	6,000	29.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,725.00000	4,756,000	29.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		40.00000	35,000	26.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,758.00000	2,785,000	26.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		183.00000	166,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		901.00000	916,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		517.00000	484,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		235.00000	234,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,305.00000	1,270,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		23.00000	20,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,285.00000	2,253,000	21.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		3.00000	3,000	21.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,282.00000	3,250,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	26.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,668.00000	8,700,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,669.00000	6,701,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		8.00000	6,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,676.00000	4,706,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		42.00000	37,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,710.00000	2,737,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		192.00000	174,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		860.00000	874,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		546.00000	512,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		214.00000	212,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,353.00000	1,318,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		21.00000	18,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,335.00000	2,302,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		3.00000	2,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,332.00000	3,300,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		160.00000	145,000	20.55	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,028.00000	1,045,000	20.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,768.00000	8,800,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,769.00000	6,801,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		7.00000	6,000	29.25	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	12.50	Put		4,775.00000	4,806,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		39.00000	34,000	27.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,807.00000	2,834,000	27.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		175.00000	158,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		943.00000	958,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		489.00000	456,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		257.00000	256,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,258.00000	1,223,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		26.00000	23,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,235.00000	2,203,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		3.00000	3,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,232.00000	3,200,000	25.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		211.00000	192,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		779.00000	792,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,118.00000	8,150,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,119.00000	6,151,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		16.00000	13,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,134.00000	4,163,000	29.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		63.00000	56,000	25.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,181.00000	2,206,000	25.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		331.00000	305,000	17.47	0.00	0	10
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		449.00000	455,000	17.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		939.00000	905,000	15.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		57.00000	55,000	15.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,888.00000	1,856,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		6.00000	6,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,883.00000	2,851,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,882.00000	3,850,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,168.00000	8,200,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,169.00000	6,201,000	28.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		15.00000	12,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,183.00000	4,212,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		61.00000	54,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,229.00000	2,254,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		314.00000	289,000	17.68	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		482.00000	489,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		898.00000	864,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		66.00000	64,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,839.00000	1,807,000	18.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		7.00000	7,000	18.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,833.00000	2,801,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,832.00000	3,800,000	28.53	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	28.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,568.00000	8,600,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,569.00000	6,601,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		9.00000	7,000	29.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,577.00000	4,607,000	29.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		45.00000	39,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,613.00000	2,639,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		607.00000	573,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		175.00000	173,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,449.00000	1,415,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		17.00000	15,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,434.00000	2,402,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		2.00000	2,000	21.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,432.00000	3,400,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,618.00000	8,650,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	29.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,619.00000	6,651,000	29.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		8.00000	7,000	29.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,626.00000	4,657,000	29.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		43.00000	38,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,661.00000	2,688,000	26.67	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	8.35	Call		201.00000	183,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		819.00000	833,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		576.00000	542,000	16.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		194.00000	192,000	16.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,401.00000	1,367,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		19.00000	17,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,384.00000	2,352,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		2.00000	2,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,382.00000	3,350,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	26.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	0,000	30.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,319.00000	7,350,000	30.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		3.00000	2,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,321.00000	5,352,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		27.00000	23,000	28.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,345.00000	3,373,000	28.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		110.00000	99,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,428.00000	1,449,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,682.00000	4,650,000	29.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	29.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,474.00000	1,496,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		106.00000	96,000	22.60	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		80.00000	72,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,848.00000	1,872,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		98.00000	89,000	23.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,566.00000	1,589,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		77.00000	70,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,895.00000	1,920,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		348.00000	321,000	17.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		416.00000	421,000	17.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		418.00000	389,000	17.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		576.00000	581,000	17.81	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		402.00000	374,000	17.98	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		610.00000	616,000	17.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		435.00000	405,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		543.00000	547,000	17.64	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		944.00000	956,000	19.53	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		286.00000	264,000	19.53	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,747.00000	2,773,000	25.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		89.00000	81,000	25.70	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		804.00000	765,000	16.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		301.00000	298,000	16.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		776.00000	737,000	16.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		323.00000	320,000	16.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		832.00000	793,000	16.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		279.00000	276,000	16.32	0.00	0	0
Total \$ / R Option										0.00	0	104,285
Total \$ / R										96,900,164.80	12,763	338,885
£ / R	On	13/09/2010	Foreign Exchange Future			11.24640	11.28930			562,320.00	50	19,948
£ / R	On	13/12/2010	Foreign Exchange Future			11.40960	11.45510			34,228.80	3	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			11.56970	11.61800			0.00	0	500
Total £ / R Future										596,548.80	53	32,770
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		66.00000	59,000	21.17	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,577.00000	1,613,000	21.17	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		72.00000	65,000	20.81	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,483.00000	1,519,000	20.81	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		69.00000	61,000	20.99	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,530.00000	1,565,000	20.99	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		376.00000	350,000	17.47	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		821.00000	840,000	17.47	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		785.00000	804,000	17.34	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		390.00000	364,000	17.34	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		605.00000	574,000	17.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		787.00000	804,000	17.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		588.00000	558,000	17.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		820.00000	838,000	17.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		622.00000	591,000	17.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		754.00000	771,000	17.07	0.00	0	0
Total £ / R Option										0.00	0	50
Total £ / R										596,548.80	53	32,820
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08340	0.08400			0.00	0	10
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08470	0.08540			0.00	0	0
Total ¥ / R Future										0.00	0	10
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		391.00000	356,000	20.79	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	0.08	Put		281.00000	306,000	20.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		494.00000	460,000	22.19	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		554.00000	590,000	22.19	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		240.00000	222,000	25.40	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,300.00000	1,352,000	25.40	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,049.00000	989,000	18.84	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		109.00000	119,000	18.84	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	10
€ / R	On	13/09/2010	Foreign Exchange Future			9.39960	9.44490			2,519,092.80	268	18,263
€ / R	On	13/12/2010	Foreign Exchange Future			9.54130	9.58920			477,065.00	50	5,968
€ / R	On	14/03/2011	Foreign Exchange Future			9.68060	9.73240			0.00	0	600
Total € / R Future										2,996,157.80	318	24,831
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		17.00000	11,000	23.15	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,237.00000	2,276,000	23.15	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		89.00000	71,000	17.40	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		844.00000	871,000	17.40	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,116.00000	1,147,000	18.78	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		61.00000	47,000	18.78	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		671.00000	695,000	16.48	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		116.00000	95,000	16.48	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		509.00000	529,000	15.56	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		154.00000	129,000	15.56	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		338.00000	298,000	13.71	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	9.30	Put		193.00000	198,000	13.71	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,611.00000	10,659,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,611.00000	8,659,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,612.00000	6,660,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		12.00000	10,000	25.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,623.00000	4,669,000	25.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		55.00000	47,000	23.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,666.00000	2,706,000	23.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		107.00000	95,000	20.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,718.00000	1,754,000	20.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		228.00000	204,000	16.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		839.00000	863,000	16.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		605.00000	562,000	14.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		216.00000	221,000	14.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,417.00000	1,368,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		28.00000	27,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		61.00000	53,000	22.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,522.00000	2,562,000	22.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,661.00000	10,709,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,661.00000	8,709,000	27.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	26.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,662.00000	6,710,000	26.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		11.00000	9,000	25.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,672.00000	4,718,000	25.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		53.00000	46,000	23.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,714.00000	2,755,000	23.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		104.00000	92,000	20.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,765.00000	1,801,000	20.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		218.00000	195,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		879.00000	904,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		575.00000	533,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		236.00000	242,000	14.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,369.00000	1,320,000	14.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		30.00000	29,000	14.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,361.00000	11,409,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,361.00000	9,409,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	27.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,362.00000	7,410,000	27.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		5.00000	4,000	25.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,366.00000	5,413,000	25.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		35.00000	29,000	24.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,396.00000	3,438,000	24.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		66.00000	56,000	22.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,427.00000	2,465,000	22.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		127.00000	112,000	19.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,488.00000	1,521,000	19.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		284.00000	257,000	16.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		645.00000	666,000	16.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		771.00000	726,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		132.00000	135,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,261.00000	11,309,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,261.00000	9,309,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	26.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,262.00000	7,310,000	26.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		5.00000	4,000	25.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,266.00000	5,313,000	25.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		37.00000	31,000	24.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,298.00000	3,340,000	24.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		70.00000	61,000	22.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,331.00000	2,370,000	22.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		136.00000	120,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,397.00000	1,429,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		312.00000	282,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		573.00000	591,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		844.00000	798,000	13.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		105.00000	107,000	13.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,411.00000	10,459,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,411.00000	8,459,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,412.00000	6,460,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		15.00000	12,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,426.00000	4,471,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		63.00000	54,000	22.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,474.00000	2,513,000	22.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		122.00000	108,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,533.00000	1,567,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		272.00000	245,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		683.00000	704,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		735.00000	691,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		146.00000	150,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,609.00000	1,560,000	15.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		20.00000	19,000	15.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,511.00000	10,559,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,511.00000	8,559,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	25.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,512.00000	6,560,000	25.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		14.00000	11,000	25.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,525.00000	4,570,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		59.00000	51,000	22.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,570.00000	2,610,000	22.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		114.00000	101,000	20.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,625.00000	1,660,000	20.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		248.00000	223,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		759.00000	782,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		668.00000	624,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		179.00000	183,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,512.00000	1,464,000	14.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		23.00000	23,000	14.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,811.00000	10,859,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,811.00000	8,859,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	26.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,812.00000	6,860,000	26.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		9.00000	7,000	25.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,820.00000	4,866,000	25.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		48.00000	41,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,859.00000	2,900,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		95.00000	84,000	21.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,906.00000	1,943,000	21.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		192.00000	171,000	17.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,003.00000	1,030,000	17.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		492.00000	451,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		303.00000	310,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,228.00000	1,179,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		39.00000	38,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,961.00000	11,009,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,961.00000	9,009,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	26.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,962.00000	7,010,000	26.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		8.00000	6,000	25.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,969.00000	5,015,000	25.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		44.00000	37,000	23.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,005.00000	3,046,000	23.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		87.00000	77,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,048.00000	2,086,000	21.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		170.00000	152,000	18.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,131.00000	1,161,000	18.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		418.00000	380,000	14.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		379.00000	389,000	14.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,090.00000	1,040,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		51.00000	49,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,261.00000	10,309,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	0,000	27.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,262.00000	8,309,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		2.00000	1,000	25.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,263.00000	6,310,000	25.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		18.00000	15,000	26.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,279.00000	4,324,000	26.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,754.00000	1,706,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		15.00000	15,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,311.00000	10,359,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,312.00000	8,359,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		2.00000	1,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,313.00000	6,360,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		17.00000	14,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,328.00000	4,373,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		68.00000	59,000	22.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,379.00000	2,418,000	22.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		131.00000	116,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,442.00000	1,475,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		298.00000	269,000	15.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		609.00000	628,000	15.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		807.00000	762,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		118.00000	121,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,705.00000	1,657,000	15.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		16.00000	16,000	15.68	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	19.95	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,361.00000	10,409,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,361.00000	8,409,000	27.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	25.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,362.00000	6,410,000	25.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		16.00000	13,000	25.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,377.00000	4,422,000	25.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,657.00000	1,608,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		18.00000	17,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		920.00000	946,000	17.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		209.00000	187,000	17.26	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		487.00000	448,000	15.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		555.00000	567,000	15.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		469.00000	432,000	15.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		587.00000	601,000	15.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		505.00000	465,000	15.10	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		523.00000	534,000	15.10	0.00	0	0
Total € / R Option										0.00	0	6,840
Total € / R										2,996,157.80	318	31,671
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62130	6.56660			0.00	0	9,731
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.64460	6.59140			2,225,941.00	335	8,321
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.66540	6.61480			0.00	0	0
Total AU\$ / R Future										2,225,941.00	335	18,052

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		82.00000	81,000	14.60	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		415.00000	360,000	14.60	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		178.00000	177,000	15.31	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		487.00000	432,000	15.31	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		525.00000	469,000	15.53	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		166.00000	164,000	15.53	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		316.00000	316,000	14.65	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		401.00000	351,000	14.65	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		299.00000	298,000	14.83	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		434.00000	383,000	14.83	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		334.00000	337,000	14.54	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		369.00000	322,000	14.54	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							2,225,941.00	335	18,252
CAD/ R On 13/09/2010 Foreign Exchange Future			7.44430	7.43220			0.00	0	75
CAD/ R On 13/12/2010 Foreign Exchange Future			7.54210	7.53090			0.00	0	0
Total CAD/ R Future							0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		120.00000	117,000	9.98	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		188.00000	173,000	9.98	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		193.00000	180,000	11.93	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		362.00000	338,000	11.93	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		178.00000	165,000	12.10	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		397.00000	373,000	12.10	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		209.00000	197,000	11.77	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		328.00000	305,000	11.77	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							102,718,812.40	13,469	310,338
Total Options							0.00	0	111,375
Grand Total:							102,718,812.40	13,469	421,713