



Currency Derivatives Daily MTM Report

Daily summary for: 23/06/2010

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			7.66540	7.65590			26,177,341.00	3,415	211,957
\$ / R	On	13/12/2010	Foreign Exchange Future			7.77700	7.76750			7,777.00	1	23,885
\$ / R	On	14/03/2011	Foreign Exchange Future			7.88620	7.87770			0.00	0	750
\$ / R	On	13/06/2011	Foreign Exchange Future			7.99630	7.98860			0.00	0	900
Total \$ / R Future										26,185,118.00	3,416	237,492
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,194.00000	8,185,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,194.00000	6,185,000	35.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,194.00000	4,185,000	28.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		10.00000	9,000	26.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,204.00000	2,194,000	26.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		824.00000	833,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		18.00000	18,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,807.00000	1,816,000	22.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	22.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,806.00000	2,815,000	25.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	25.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,806.00000	3,815,000	20.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	20.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,144.00000	8,135,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	35.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,144.00000	6,135,000	35.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	28.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,144.00000	4,135,000	28.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		11.00000	10,000	26.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,155.00000	2,145,000	26.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		180.00000	188,000	17.08	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		324.00000	323,000	17.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		870.00000	880,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		14.00000	15,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,857.00000	1,866,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		1.00000	1,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,856.00000	2,865,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,856.00000	3,865,000	20.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	20.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		165.00000	172,000	17.32	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		359.00000	357,000	17.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,244.00000	8,235,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,244.00000	6,235,000	35.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,244.00000	4,235,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		9.00000	8,000	26.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,253.00000	2,243,000	26.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		151.00000	158,000	17.57	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		395.00000	393,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		778.00000	787,000	16.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		22.00000	22,000	16.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,757.00000	1,767,000	21.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		1.00000	2,000	21.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,756.00000	2,765,000	25.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	25.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,756.00000	3,765,000	21.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	21.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,294.00000	8,285,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,294.00000	6,285,000	35.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,294.00000	4,285,000	29.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		8.00000	8,000	26.58	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		2,302.00000	2,293,000	26.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		139.00000	145,000	17.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		433.00000	430,000	17.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		733.00000	742,000	16.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		27.00000	27,000	16.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,707.00000	1,717,000	21.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		1.00000	2,000	21.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,706.00000	2,715,000	25.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	25.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,706.00000	3,715,000	21.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	21.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,394.00000	8,385,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,394.00000	6,385,000	35.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,394.00000	4,385,000	29.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		7.00000	6,000	26.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,401.00000	2,391,000	26.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		117.00000	122,000	18.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		511.00000	507,000	18.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		646.00000	655,000	16.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		40.00000	40,000	16.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,608.00000	1,617,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	20.56	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		2,606.00000	2,615,000	24.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	24.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,606.00000	3,615,000	22.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	22.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,444.00000	8,435,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,444.00000	6,435,000	36.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,444.00000	4,435,000	29.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		6.00000	6,000	26.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,450.00000	2,441,000	26.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		107.00000	112,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		551.00000	547,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		604.00000	613,000	16.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		48.00000	48,000	16.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,558.00000	1,567,000	20.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	20.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,556.00000	2,565,000	24.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,556.00000	3,565,000	22.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	22.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,494.00000	8,485,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.33	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	14.15	Put		6,494.00000	6,485,000	36.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	29.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,494.00000	4,485,000	29.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		6.00000	5,000	26.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,500.00000	2,490,000	26.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		99.00000	103,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		593.00000	588,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		563.00000	572,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		57.00000	57,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,508.00000	1,517,000	19.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	19.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,506.00000	2,515,000	24.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	24.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,506.00000	3,515,000	22.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	22.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,644.00000	8,635,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	36.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,644.00000	6,635,000	36.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	30.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,644.00000	4,635,000	30.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		4.00000	4,000	26.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,648.00000	2,639,000	26.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		448.00000	458,000	16.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		92.00000	93,000	16.28	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		1,359.00000	1,368,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		3.00000	3,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,356.00000	2,366,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,356.00000	3,365,000	23.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	23.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,594.00000	8,585,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,594.00000	6,585,000	36.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,594.00000	4,585,000	30.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		5.00000	4,000	26.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,599.00000	2,589,000	26.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		84.00000	87,000	19.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		678.00000	672,000	19.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		485.00000	494,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		79.00000	79,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,409.00000	1,418,000	19.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		3.00000	3,000	19.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,406.00000	2,416,000	24.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	24.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,406.00000	3,415,000	23.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	23.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.35	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		8,744.00000	8,735,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,744.00000	6,735,000	37.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,744.00000	4,735,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		3.00000	3,000	27.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,747.00000	2,738,000	27.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		66.00000	68,000	20.06	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		810.00000	803,000	20.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		379.00000	388,000	16.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		123.00000	123,000	16.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,260.00000	1,269,000	18.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		4.00000	4,000	18.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,256.00000	2,266,000	24.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	24.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,256.00000	3,265,000	24.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	24.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		77.00000	80,000	19.56	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		721.00000	715,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,044.00000	8,035,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	34.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,044.00000	6,035,000	34.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	28.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,044.00000	4,035,000	28.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		13.00000	12,000	26.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,057.00000	2,047,000	26.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		215.00000	224,000	16.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		259.00000	259,000	16.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		965.00000	974,000	16.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		9.00000	9,000	16.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,957.00000	1,966,000	23.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		1.00000	1,000	23.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,956.00000	2,965,000	25.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	25.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,956.00000	3,965,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,094.00000	8,085,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,094.00000	6,085,000	34.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	28.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,094.00000	4,085,000	28.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		12.00000	11,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,106.00000	2,096,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		197.00000	205,000	16.83	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		291.00000	290,000	16.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		917.00000	927,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		11.00000	12,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,907.00000	1,916,000	22.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		1.00000	1,000	22.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,906.00000	2,915,000	25.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	25.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,906.00000	3,915,000	20.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	20.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,344.00000	8,335,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,344.00000	6,335,000	35.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,344.00000	4,335,000	29.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		7.00000	7,000	26.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,351.00000	2,342,000	26.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		127.00000	133,000	18.07	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		471.00000	468,000	18.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		689.00000	698,000	16.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		33.00000	33,000	16.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,657.00000	1,667,000	20.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		1.00000	2,000	20.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,656.00000	2,665,000	25.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	25.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,656.00000	3,665,000	21.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	21.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,544.00000	8,535,000	41.35	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	36.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,544.00000	6,535,000	36.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,544.00000	4,535,000	30.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		5.00000	5,000	26.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,549.00000	2,540,000	26.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		91.00000	95,000	19.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		635.00000	630,000	19.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		523.00000	533,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		67.00000	68,000	16.27	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,458.00000	1,468,000	19.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		2.00000	3,000	19.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,456.00000	2,465,000	24.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	24.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,456.00000	3,465,000	22.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	22.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,694.00000	8,685,000	41.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,694.00000	6,685,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,694.00000	4,685,000	30.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		4.00000	4,000	26.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,698.00000	2,689,000	26.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		71.00000	74,000	19.81	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		765.00000	759,000	19.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		412.00000	422,000	16.29	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		106.00000	107,000	16.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,309.00000	1,319,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		3.00000	4,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,306.00000	2,316,000	24.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	24.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,306.00000	3,315,000	23.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		20.00000	20,000	24.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,664.00000	1,655,000	24.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		24.00000	24,000	23.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,518.00000	1,509,000	23.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		946.00000	939,000	20.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		52.00000	54,000	20.80	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,086.00000	1,078,000	21.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		42.00000	43,000	21.55	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		25.00000	25,000	23.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,469.00000	1,460,000	23.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		28.00000	28,000	23.04	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,372.00000	1,363,000	23.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		49.00000	50,000	21.05	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		993.00000	985,000	21.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		204.00000	205,000	16.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		260.00000	270,000	16.32	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		235.00000	244,000	16.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		229.00000	229,000	16.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		901.00000	893,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		57.00000	58,000	20.56	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,183.00000	8,173,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,184.00000	6,174,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		12.00000	11,000	29.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,195.00000	4,184,000	29.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		54.00000	53,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,237.00000	2,226,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		292.00000	300,000	17.60	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		475.00000	473,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		879.00000	887,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		62.00000	60,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,825.00000	1,834,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		8.00000	7,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,819.00000	2,828,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		2.00000	1,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,818.00000	3,827,000	27.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	27.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		159.00000	163,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		942.00000	936,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,233.00000	8,223,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,234.00000	6,224,000	28.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		12.00000	11,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,245.00000	4,234,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		52.00000	51,000	25.26	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,285.00000	2,274,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		838.00000	846,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		71.00000	69,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,775.00000	1,784,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		8.00000	7,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,769.00000	2,778,000	23.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	1,000	23.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,768.00000	3,777,000	27.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	27.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,283.00000	8,273,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,284.00000	6,274,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		11.00000	10,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,294.00000	4,283,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		49.00000	49,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,332.00000	2,322,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		263.00000	269,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		546.00000	542,000	17.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		799.00000	807,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		82.00000	80,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,726.00000	1,735,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		9.00000	8,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,719.00000	2,728,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		2.00000	1,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,718.00000	3,727,000	27.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	27.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,333.00000	8,323,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	28.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,334.00000	6,324,000	28.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		10.00000	9,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,343.00000	4,332,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		48.00000	47,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,381.00000	2,370,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		249.00000	255,000	18.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		582.00000	578,000	18.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		760.00000	768,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		93.00000	91,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,677.00000	1,686,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		10.00000	9,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,669.00000	2,678,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		2.00000	1,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,668.00000	3,677,000	27.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	27.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		277.00000	284,000	17.79	0.00	0	1,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		510.00000	507,000	17.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,383.00000	8,373,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,384.00000	6,374,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		9.00000	9,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,392.00000	4,382,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		46.00000	45,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,429.00000	2,418,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		237.00000	242,000	18.38	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		620.00000	615,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		722.00000	730,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		105.00000	103,000	15.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,628.00000	1,637,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		11.00000	10,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,619.00000	2,629,000	23.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		2.00000	2,000	23.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,618.00000	3,627,000	27.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	27.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,433.00000	8,423,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,434.00000	6,424,000	28.61	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	12.20	Call		9.00000	8,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,442.00000	4,431,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		44.00000	43,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,477.00000	2,466,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		225.00000	230,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		658.00000	653,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		686.00000	694,000	15.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		119.00000	117,000	15.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,579.00000	1,588,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		12.00000	11,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,569.00000	2,579,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		2.00000	2,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,568.00000	3,577,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,483.00000	8,473,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	28.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,484.00000	6,474,000	28.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		8.00000	8,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,491.00000	4,481,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		42.00000	41,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,525.00000	2,514,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		214.00000	219,000	18.78	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		697.00000	692,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		651.00000	659,000	16.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		134.00000	132,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,530.00000	1,539,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		13.00000	12,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,519.00000	2,529,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		2.00000	2,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,518.00000	3,527,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,683.00000	8,673,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,684.00000	6,674,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		6.00000	6,000	28.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,689.00000	4,679,000	28.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		36.00000	35,000	26.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,719.00000	2,708,000	26.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		175.00000	179,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		858.00000	852,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		521.00000	530,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		204.00000	203,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,336.00000	1,345,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		19.00000	18,000	16.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,320.00000	2,330,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		3.00000	3,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,318.00000	3,327,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	26.18	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	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,633.00000	8,623,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	28.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,634.00000	6,624,000	28.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		7.00000	6,000	28.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,640.00000	4,629,000	28.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		38.00000	37,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,671.00000	2,660,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		184.00000	188,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		817.00000	811,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		552.00000	560,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		185.00000	183,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,384.00000	1,393,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		17.00000	16,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,370.00000	2,379,000	21.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		3.00000	2,000	21.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,368.00000	3,377,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		152.00000	155,000	20.15	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		985.00000	978,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,733.00000	8,723,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,734.00000	6,724,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		6.00000	5,000	28.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,739.00000	4,728,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		35.00000	34,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,768.00000	2,757,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		167.00000	171,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		900.00000	894,000	19.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		492.00000	500,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		225.00000	223,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,288.00000	1,296,000	16.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		21.00000	19,000	16.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,271.00000	2,280,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		4.00000	3,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,268.00000	3,277,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		203.00000	208,000	18.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		736.00000	731,000	18.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,083.00000	8,073,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,084.00000	6,074,000	28.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		14.00000	13,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,097.00000	4,086,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		58.00000	58,000	24.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,141.00000	2,131,000	24.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		326.00000	334,000	17.20	0.00	0	10
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		409.00000	407,000	17.20	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	6.85	Call		963.00000	971,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		46.00000	44,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,923.00000	1,933,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		6.00000	6,000	19.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,918.00000	2,928,000	24.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	24.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,918.00000	3,927,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,133.00000	8,123,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,134.00000	6,124,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		13.00000	12,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,146.00000	4,135,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		56.00000	55,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,189.00000	2,178,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		308.00000	316,000	17.40	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		441.00000	439,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		920.00000	928,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		53.00000	51,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,874.00000	1,883,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		7.00000	6,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,868.00000	2,878,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,868.00000	3,877,000	28.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	28.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,533.00000	8,523,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	28.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,534.00000	6,524,000	28.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		8.00000	7,000	28.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,541.00000	4,530,000	28.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		41.00000	40,000	25.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,574.00000	2,563,000	25.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		617.00000	625,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		150.00000	148,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,481.00000	1,490,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		14.00000	13,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,470.00000	2,479,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		3.00000	2,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,468.00000	3,477,000	26.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	26.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,583.00000	8,573,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	28.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,584.00000	6,574,000	28.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		7.00000	7,000	28.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,590.00000	4,580,000	28.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		39.00000	38,000	26.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,622.00000	2,611,000	26.08	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		193.00000	198,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		776.00000	771,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		584.00000	592,000	16.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		167.00000	165,000	16.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,433.00000	1,442,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		16.00000	15,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,420.00000	2,429,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		3.00000	2,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,418.00000	3,427,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,283.00000	7,273,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		3.00000	2,000	28.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,286.00000	5,275,000	28.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		24.00000	23,000	27.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,307.00000	3,296,000	27.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		103.00000	104,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,386.00000	1,377,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,718.00000	4,727,000	28.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	28.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,432.00000	1,423,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		99.00000	100,000	22.12	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		74.00000	74,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,807.00000	1,797,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		92.00000	93,000	22.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,525.00000	1,516,000	22.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		72.00000	72,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,855.00000	1,845,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		344.00000	352,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		377.00000	375,000	17.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		411.00000	419,000	17.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		533.00000	533,000	17.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		395.00000	402,000	17.75	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		567.00000	566,000	17.75	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		428.00000	436,000	17.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		500.00000	500,000	17.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		899.00000	896,000	19.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		277.00000	282,000	19.22	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,705.00000	2,695,000	25.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		83.00000	81,000	25.14	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		807.00000	814,000	16.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		268.00000	268,000	16.28	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		778.00000	786,000	16.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		289.00000	290,000	16.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		837.00000	844,000	16.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		248.00000	248,000	16.17	0.00	0	0
Total \$ / R Option										0.00	0	104,285
Total \$ / R										26,185,118.00	3,416	341,777
£ / R	On	13/09/2010	Foreign Exchange Future			11.41670	11.32670			1,312,920.50	115	19,530
£ / R	On	13/12/2010	Foreign Exchange Future			11.58430	11.49360			0.00	0	11,907

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			11.74810	11.65800			0.00	0	500
Total £ / R Future										1,312,920.50	115	31,937
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		57.00000	63,000	19.92	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,530.00000	1,446,000	19.92	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		63.00000	69,000	19.55	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,436.00000	1,352,000	19.55	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		60.00000	66,000	19.73	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,483.00000	1,399,000	19.73	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		358.00000	382,000	16.28	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		764.00000	698,000	16.28	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		729.00000	663,000	16.14	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		373.00000	397,000	16.14	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		580.00000	608,000	15.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		722.00000	660,000	15.87	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		563.00000	590,000	15.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		755.00000	692,000	15.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		598.00000	627,000	15.75	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		690.00000	629,000	15.75	0.00	0	0
Total £ / R Option										0.00	0	50
Total £ / R										1,312,920.50	115	31,987
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08520	0.08460			0.00	0	10
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08600			0.00	0	0
Total ¥ / R Future										0.00	0	10
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		405.00000	437,000	19.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		235.00000	207,000	19.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		501.00000	526,000	20.94	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		501.00000	466,000	20.94	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		238.00000	248,000	24.19	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,238.00000	1,188,000	24.19	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,090.00000	1,142,000	18.52	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		90.00000	82,000	18.52	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			9.38740	9.40870			6,843,414.60	729	18,204
€ / R	On	13/12/2010	Foreign Exchange Future			9.53170	9.55250			0.00	0	5,987
€ / R	On	14/03/2011	Foreign Exchange Future			9.67300	9.69460			0.00	0	600
Total € / R Future										6,843,414.60	729	24,791
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		11.00000	9,000	22.84	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,267.00000	2,287,000	22.84	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		69.00000	63,000	17.14	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		860.00000	876,000	17.14	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,137.00000	1,154,000	18.49	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		46.00000	41,000	18.49	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		684.00000	699,000	16.23	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		93.00000	86,000	16.23	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		518.00000	532,000	15.33	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		127.00000	119,000	15.33	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		299.00000	285,000	13.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		190.00000	198,000	13.53	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,648.00000	10,668,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,648.00000	8,668,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	25.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,649.00000	6,669,000	25.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		9.00000	9,000	25.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,657.00000	4,677,000	25.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		46.00000	44,000	23.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,694.00000	2,712,000	23.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		93.00000	90,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,741.00000	1,758,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		202.00000	197,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		850.00000	865,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		564.00000	553,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		212.00000	221,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,378.00000	1,358,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		26.00000	26,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		52.00000	49,000	22.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,550.00000	2,567,000	22.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,698.00000	10,718,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,698.00000	8,718,000	27.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	25.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,699.00000	6,719,000	25.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		9.00000	8,000	25.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,707.00000	4,726,000	25.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		45.00000	43,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,743.00000	2,761,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		90.00000	87,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,788.00000	1,805,000	20.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		193.00000	188,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		891.00000	906,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		534.00000	523,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		232.00000	241,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,330.00000	1,310,000	14.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		28.00000	28,000	14.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,398.00000	11,418,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,398.00000	9,418,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	27.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,399.00000	7,419,000	27.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		3.00000	3,000	25.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,401.00000	5,421,000	25.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		28.00000	27,000	24.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,426.00000	3,445,000	24.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		55.00000	53,000	22.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,453.00000	2,471,000	22.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		110.00000	107,000	19.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,508.00000	1,525,000	19.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		255.00000	249,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		653.00000	667,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		730.00000	716,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		128.00000	134,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,298.00000	11,318,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,298.00000	9,318,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	26.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,299.00000	7,319,000	26.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		4.00000	4,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,302.00000	5,322,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		30.00000	29,000	24.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,328.00000	3,347,000	24.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		60.00000	57,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,358.00000	2,375,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		119.00000	115,000	19.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,417.00000	1,433,000	19.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		281.00000	274,000	15.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		579.00000	592,000	15.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		804.00000	789,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		102.00000	107,000	13.74	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	20.00	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,448.00000	10,468,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,448.00000	8,468,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,449.00000	6,469,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		12.00000	11,000	25.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,460.00000	4,479,000	25.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		53.00000	51,000	22.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,501.00000	2,519,000	22.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		107.00000	103,000	19.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,555.00000	1,571,000	19.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		243.00000	237,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		691.00000	705,000	16.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		695.00000	681,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		143.00000	149,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,570.00000	1,550,000	15.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		18.00000	18,000	15.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,548.00000	10,568,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,548.00000	8,568,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,549.00000	6,569,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		10.00000	10,000	25.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,558.00000	4,578,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		50.00000	48,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,598.00000	2,616,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		100.00000	96,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,648.00000	1,664,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		221.00000	216,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		769.00000	784,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		627.00000	615,000	14.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		175.00000	183,000	14.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,474.00000	1,454,000	14.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		22.00000	22,000	14.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,848.00000	10,868,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,848.00000	8,868,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,849.00000	6,869,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		7.00000	7,000	25.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,855.00000	4,875,000	25.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		40.00000	38,000	23.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,888.00000	2,906,000	23.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		82.00000	79,000	21.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,930.00000	1,947,000	21.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		170.00000	165,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,018.00000	1,033,000	17.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		452.00000	442,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		300.00000	310,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,188.00000	1,169,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		36.00000	37,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,998.00000	11,018,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,998.00000	9,018,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	26.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,999.00000	7,019,000	26.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		6.00000	6,000	25.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,004.00000	5,024,000	25.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		36.00000	35,000	23.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,034.00000	3,053,000	23.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		75.00000	72,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,073.00000	2,090,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		150.00000	145,000	18.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,148.00000	1,163,000	18.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		379.00000	370,000	14.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		377.00000	388,000	14.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,048.00000	1,031,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		46.00000	49,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,298.00000	10,318,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	27.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,298.00000	8,318,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	1,000	25.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,299.00000	6,319,000	25.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		14.00000	13,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,312.00000	4,331,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,716.00000	1,696,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		14.00000	14,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,348.00000	10,368,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,348.00000	8,368,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	25.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,349.00000	6,369,000	25.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		13.00000	13,000	25.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,361.00000	4,381,000	25.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		58.00000	55,000	22.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,406.00000	2,423,000	22.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		114.00000	111,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,462.00000	1,479,000	19.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		267.00000	261,000	15.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		615.00000	629,000	15.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		767.00000	752,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		115.00000	120,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,668.00000	1,647,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		16.00000	15,000	15.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,398.00000	10,418,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,398.00000	8,418,000	27.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	25.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,399.00000	6,419,000	25.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		13.00000	12,000	25.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,411.00000	4,430,000	25.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,619.00000	1,598,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		17.00000	16,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		933.00000	948,000	17.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		185.00000	180,000	17.16	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		446.00000	442,000	15.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		551.00000	569,000	15.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		430.00000	426,000	15.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		585.00000	603,000	15.39	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		464.00000	459,000	15.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		519.00000	536,000	15.09	0.00	0	0
Total € / R Option										0.00	0	6,840
Total € / R										6,843,414.60	729	31,631
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.60360	6.66060			264,144.00	40	9,721
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.62920	6.68520			0.00	0	8,256
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.65300	6.70760			0.00	0	0
Total AU\$ / R Future										264,144.00	40	17,977

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		87.00000	71,000	14.29	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		326.00000	367,000	14.29	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		184.00000	162,000	14.90	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		399.00000	433,000	14.90	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		435.00000	471,000	15.12	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		170.00000	150,000	15.12	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		329.00000	299,000	14.21	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		321.00000	346,000	14.21	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		308.00000	281,000	14.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		350.00000	378,000	14.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		351.00000	320,000	14.11	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		293.00000	317,000	14.11	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										264,144.00	40	18,177
CAD/ R	On	13/09/2010	Foreign Exchange Future			7.33270	7.49260			0.00	0	75
CAD/ R	On	13/12/2010	Foreign Exchange Future			7.43240	7.59210			0.00	0	0
Total CAD/ R Future										0.00	0	75
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Call		134.00000	80,000	10.59	0.00	0	0
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Put		141.00000	247,000	10.59	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		194.00000	141,000	12.17	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		302.00000	409,000	12.17	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		178.00000	128,000	12.31	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		336.00000	446,000	12.31	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		212.00000	155,000	12.03	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		270.00000	373,000	12.03	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							34,605,597.10	4,300	312,282
Total Options							0.00	0	111,375
Grand Total:							34,605,597.10	4,300	423,657