



Currency Derivatives Daily MTM Report

Daily summary for: 01/07/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future			7.86140	7.75490			130,114,031.40	16,551	209,509
\$ / R	On	13/12/2010	Foreign Exchange Future			7.97430	7.86670			2,025,472.20	254	29,578
\$ / R	On	14/03/2011	Foreign Exchange Future			8.08640	7.97790			80,864.00	10	850
\$ / R	On	13/06/2011	Foreign Exchange Future			8.19900	8.08930			0.00	0	900
Total \$ / R Future										132,220,367.60	16,815	240,837
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,095.00000	7,989,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,095.00000	5,989,000	36.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,095.00000	3,989,000	29.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		11.00000	14,000	27.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,106.00000	2,003,000	27.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		917.00000	1,019,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		12.00000	8,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,906.00000	2,012,000	24.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	24.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,905.00000	3,011,000	26.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	26.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,905.00000	4,011,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	42.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,045.00000	7,939,000	42.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	36.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,045.00000	5,939,000	36.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	29.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,045.00000	3,939,000	29.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		12.00000	15,000	26.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,057.00000	1,954,000	26.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		228.00000	283,000	17.86	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		273.00000	222,000	17.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		964.00000	1,068,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		9.00000	7,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,956.00000	2,062,000	24.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		1.00000	1,000	24.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,955.00000	3,061,000	26.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	26.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,955.00000	4,061,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		209.00000	258,000	17.90	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		304.00000	247,000	17.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,145.00000	8,039,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,145.00000	6,039,000	36.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,145.00000	4,039,000	29.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		10.00000	13,000	27.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,155.00000	2,052,000	27.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		192.00000	238,000	18.13	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		337.00000	277,000	18.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		870.00000	972,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		15.00000	11,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,856.00000	1,962,000	24.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	24.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,855.00000	2,961,000	26.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	26.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,855.00000	3,961,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,195.00000	8,089,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	36.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,195.00000	6,089,000	36.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	30.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,195.00000	4,089,000	30.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		9.00000	12,000	27.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,204.00000	2,101,000	27.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		176.00000	219,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		371.00000	308,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		824.00000	924,000	17.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		19.00000	13,000	17.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,806.00000	1,913,000	23.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		1.00000	2,000	23.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,805.00000	2,911,000	26.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	26.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,805.00000	3,911,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,295.00000	8,189,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,295.00000	6,189,000	36.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,295.00000	4,189,000	30.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		7.00000	10,000	27.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,302.00000	2,199,000	27.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		148.00000	185,000	18.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		443.00000	374,000	18.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		734.00000	832,000	17.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		29.00000	21,000	17.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,706.00000	1,813,000	23.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		1.00000	2,000	23.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,705.00000	2,811,000	26.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	26.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,705.00000	3,811,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,345.00000	8,239,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,345.00000	6,239,000	37.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	30.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,345.00000	4,239,000	30.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		7.00000	9,000	27.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,352.00000	2,248,000	27.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		136.00000	170,000	19.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		481.00000	409,000	19.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		691.00000	787,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		36.00000	26,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,657.00000	1,763,000	22.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	22.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,655.00000	2,761,000	26.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	26.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,655.00000	3,761,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,395.00000	8,289,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.24	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		6,395.00000	6,289,000	37.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	30.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,395.00000	4,289,000	30.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		6.00000	8,000	27.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,401.00000	2,297,000	27.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		125.00000	157,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		520.00000	446,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		648.00000	743,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		43.00000	32,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,607.00000	1,713,000	22.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	22.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,605.00000	2,711,000	26.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	26.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,605.00000	3,711,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,545.00000	8,439,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,545.00000	6,439,000	37.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	31.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,545.00000	4,439,000	31.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		5.00000	6,000	27.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,550.00000	2,445,000	27.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		528.00000	616,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		73.00000	55,000	17.38	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	6.30	Call		1,457.00000	1,564,000	21.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		2.00000	3,000	21.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,455.00000	2,561,000	25.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	25.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,455.00000	3,561,000	22.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	22.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,495.00000	8,389,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	37.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,495.00000	6,389,000	37.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	31.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,495.00000	4,389,000	31.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		5.00000	7,000	27.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,500.00000	2,396,000	27.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		105.00000	133,000	19.76	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		600.00000	522,000	19.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		567.00000	657,000	17.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		62.00000	46,000	17.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,507.00000	1,613,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		2.00000	2,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,505.00000	2,611,000	25.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	25.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,505.00000	3,611,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,645.00000	8,539,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,645.00000	6,539,000	38.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	31.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,645.00000	4,539,000	31.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		4.00000	5,000	27.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,649.00000	2,544,000	27.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		82.00000	103,000	20.45	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		727.00000	642,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		455.00000	538,000	17.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		100.00000	77,000	17.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,358.00000	1,464,000	20.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		3.00000	3,000	20.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,355.00000	2,462,000	25.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	25.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,355.00000	3,461,000	23.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	23.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		97.00000	122,000	19.99	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		642.00000	561,000	19.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	42.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,945.00000	7,839,000	42.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	35.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,945.00000	5,839,000	35.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	1,000	29.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		3,945.00000	3,840,000	29.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		14.00000	16,000	26.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		1,959.00000	1,855,000	26.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		273.00000	337,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		218.00000	176,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,061.00000	1,167,000	18.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		6.00000	6,000	18.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,056.00000	2,162,000	24.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		1.00000	1,000	24.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,055.00000	3,161,000	25.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	25.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,055.00000	4,161,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	42.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		7,995.00000	7,889,000	42.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	35.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		5,995.00000	5,889,000	35.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	29.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		3,995.00000	3,889,000	29.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		13.00000	15,000	26.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,008.00000	1,904,000	26.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		248.00000	309,000	17.81	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		243.00000	198,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		1,012.00000	1,118,000	17.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		7.00000	7,000	17.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		2,006.00000	2,112,000	24.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		1.00000	1,000	24.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		3,005.00000	3,111,000	25.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	25.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		4,005.00000	4,111,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,245.00000	8,139,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	36.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,245.00000	6,139,000	36.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	30.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,245.00000	4,139,000	30.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		8.00000	11,000	27.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,253.00000	2,150,000	27.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		162.00000	201,000	18.60	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		407.00000	340,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		779.00000	878,000	17.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		24.00000	17,000	17.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,756.00000	1,863,000	23.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		1.00000	2,000	23.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,755.00000	2,861,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,755.00000	3,861,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,445.00000	8,339,000	43.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,445.00000	6,339,000	37.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,445.00000	4,339,000	30.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		6.00000	7,000	27.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,451.00000	2,346,000	27.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		115.00000	144,000	19.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		560.00000	483,000	19.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		607.00000	699,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		52.00000	38,000	17.29	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,557.00000	1,663,000	21.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		2.00000	2,000	21.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,555.00000	2,661,000	25.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	25.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,555.00000	3,661,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,595.00000	8,489,000	43.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,595.00000	6,489,000	37.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	31.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,595.00000	4,489,000	31.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		4.00000	6,000	27.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,599.00000	2,495,000	27.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		89.00000	112,000	20.22	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		684.00000	601,000	20.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		491.00000	576,000	17.43	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		86.00000	65,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,408.00000	1,514,000	20.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		3.00000	3,000	20.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,405.00000	2,511,000	25.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	25.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,405.00000	3,511,000	23.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		22.00000	27,000	24.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,567.00000	1,466,000	24.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		27.00000	33,000	23.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,422.00000	1,322,000	23.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		859.00000	770,000	21.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		64.00000	81,000	21.15	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		996.00000	903,000	21.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		51.00000	64,000	21.84	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		28.00000	35,000	23.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,373.00000	1,274,000	23.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		33.00000	41,000	23.24	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,278.00000	1,180,000	23.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		59.00000	75,000	21.38	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		904.00000	814,000	21.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		172.00000	137,000	17.67	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		327.00000	398,000	17.67	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		299.00000	367,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		194.00000	156,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		815.00000	727,000	20.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		70.00000	88,000	20.92	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,083.00000	7,976,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,084.00000	5,977,000	28.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		14.00000	17,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,097.00000	3,993,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		61.00000	70,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,144.00000	2,046,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		346.00000	396,000	18.00	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		429.00000	372,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		968.00000	1,065,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		51.00000	41,000	16.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,923.00000	2,030,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		6.00000	6,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,918.00000	3,025,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,917.00000	4,024,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		189.00000	218,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		872.00000	794,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,133.00000	8,026,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,134.00000	6,027,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		13.00000	16,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,146.00000	4,042,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		59.00000	67,000	25.58	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,192.00000	2,093,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		927.00000	1,022,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		60.00000	48,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,873.00000	1,980,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		6.00000	6,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,868.00000	2,975,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,867.00000	3,974,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,183.00000	8,076,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,184.00000	6,077,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		12.00000	15,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,195.00000	4,091,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		56.00000	65,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,239.00000	2,141,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		312.00000	358,000	18.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		495.00000	434,000	18.37	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	7.05	Call		886.00000	980,000	16.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		69.00000	56,000	16.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,824.00000	1,931,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		7.00000	7,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,818.00000	2,925,000	25.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	25.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,817.00000	3,924,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,233.00000	8,126,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,234.00000	6,127,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		11.00000	14,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,244.00000	4,140,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		54.00000	62,000	25.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,287.00000	2,188,000	25.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		296.00000	340,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		529.00000	466,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		846.00000	938,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		79.00000	64,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,775.00000	1,882,000	19.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		8.00000	8,000	19.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,768.00000	2,875,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,767.00000	3,874,000	28.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	28.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		328.00000	377,000	18.19	0.00	0	21,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		461.00000	403,000	18.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,283.00000	8,176,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,284.00000	6,177,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		11.00000	13,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,294.00000	4,189,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		52.00000	59,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,335.00000	2,235,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		281.00000	323,000	18.75	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		564.00000	499,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		807.00000	898,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		90.00000	74,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,726.00000	1,832,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		9.00000	8,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,718.00000	2,826,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	2,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,717.00000	3,824,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,333.00000	8,226,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,334.00000	6,227,000	29.05	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	12.20	Call		10.00000	13,000	30.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,343.00000	4,239,000	30.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		50.00000	57,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,383.00000	2,283,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		267.00000	307,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		600.00000	533,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		770.00000	858,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		103.00000	84,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,677.00000	1,783,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		10.00000	9,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,668.00000	2,776,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	2,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,667.00000	3,774,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,383.00000	8,276,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,384.00000	6,277,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		9.00000	12,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,392.00000	4,288,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		48.00000	55,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,431.00000	2,331,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		254.00000	292,000	19.12	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		637.00000	568,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		733.00000	820,000	16.80	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		116.00000	96,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,628.00000	1,734,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		11.00000	10,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,618.00000	2,726,000	23.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	2,000	23.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,617.00000	3,724,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,583.00000	8,476,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,584.00000	6,477,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		7.00000	9,000	29.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,590.00000	4,485,000	29.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		41.00000	47,000	26.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,624.00000	2,523,000	26.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		208.00000	240,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		791.00000	716,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		598.00000	676,000	17.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		181.00000	152,000	17.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,434.00000	1,539,000	18.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		17.00000	15,000	18.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,419.00000	2,527,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	3,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,417.00000	3,525,000	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	27.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,533.00000	8,426,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,534.00000	6,427,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		8.00000	10,000	29.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,541.00000	4,436,000	29.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		42.00000	49,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,575.00000	2,475,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		219.00000	252,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		752.00000	678,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		630.00000	711,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		163.00000	137,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,482.00000	1,588,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		15.00000	14,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,469.00000	2,576,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		2.00000	2,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,467.00000	3,575,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		180.00000	208,000	20.43	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		913.00000	834,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,633.00000	8,526,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,634.00000	6,527,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		7.00000	9,000	29.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,640.00000	4,535,000	29.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		39.00000	45,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,672.00000	2,571,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		198.00000	229,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		831.00000	755,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		567.00000	643,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		200.00000	169,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,385.00000	1,491,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		18.00000	17,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,369.00000	2,477,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	3,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,367.00000	3,475,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		242.00000	278,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		675.00000	604,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		7,983.00000	7,876,000	31.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		5,984.00000	5,877,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		16.00000	18,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		3,999.00000	3,894,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		67.00000	75,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,050.00000	1,951,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		384.00000	444,000	17.83	0.00	0	10
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		367.00000	320,000	17.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		1,054.00000	1,158,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		37.00000	34,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		2,022.00000	2,129,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		5.00000	5,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		3,017.00000	3,125,000	25.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	25.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		4,017.00000	4,124,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,033.00000	7,926,000	31.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,034.00000	5,927,000	28.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		15.00000	18,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,048.00000	3,944,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		64.00000	73,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,097.00000	1,999,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		364.00000	419,000	17.92	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		397.00000	345,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		1,011.00000	1,111,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		44.00000	37,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,972.00000	2,079,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		5.00000	5,000	20.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,968.00000	3,075,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,967.00000	4,074,000	29.53	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	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,433.00000	8,326,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,434.00000	6,327,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		9.00000	11,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,442.00000	4,337,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		46.00000	53,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,479.00000	2,379,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		698.00000	782,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		131.00000	108,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,579.00000	1,685,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		12.00000	11,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,569.00000	2,676,000	23.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		2.00000	2,000	23.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,567.00000	3,674,000	28.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	28.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,483.00000	8,376,000	31.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,484.00000	6,377,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		8.00000	10,000	29.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,491.00000	4,386,000	29.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		44.00000	51,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,527.00000	2,427,000	26.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		230.00000	265,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		713.00000	641,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		663.00000	746,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		146.00000	122,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,530.00000	1,637,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		13.00000	13,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,519.00000	2,626,000	23.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		2.00000	2,000	23.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,517.00000	3,624,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	1,000	30.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,183.00000	7,077,000	30.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		3.00000	4,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,186.00000	5,080,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		26.00000	30,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,209.00000	3,106,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		121.00000	138,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,304.00000	1,214,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,817.00000	4,924,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,349.00000	1,259,000	22.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		116.00000	133,000	22.29	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		85.00000	96,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,718.00000	1,622,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		107.00000	122,000	22.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,440.00000	1,348,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		82.00000	93,000	23.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,765.00000	1,669,000	23.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		407.00000	469,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		340.00000	295,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,170.00000	1,084,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		137.00000	158,000	21.55	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		242.00000	207,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		509.00000	581,000	17.40	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,083.00000	998,000	21.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		150.00000	172,000	21.17	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		456.00000	522,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		289.00000	248,000	17.57	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		0.00000	1,170,000	21.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		0.00000	144,000	21.92	2,880,000.00	20,000	20,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		472.00000	529,000	18.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		494.00000	443,000	18.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		454.00000	507,000	18.15	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		526.00000	471,000	18.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		492.00000	552,000	17.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		464.00000	416,000	17.95	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		843.00000	772,000	19.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		321.00000	358,000	19.49	1,143,452.00	3,194	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,615.00000	2,517,000	25.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		93.00000	103,000	25.37	164,491.00	1,597	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		890.00000	967,000	16.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		251.00000	218,000	16.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		861.00000	936,000	16.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		272.00000	237,000	16.81	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		921.00000	1,000,000	16.59	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		232.00000	201,000	16.59	0.00	0	0
Total \$ / R Option										4,187,943.00	24,791	289,385
Total \$ / R										136,408,310.60	41,606	530,222
£ / R	On	13/09/2010	Foreign Exchange Future			11.88280	11.59450			8,757,623.60	737	19,512
£ / R	On	13/12/2010	Foreign Exchange Future			12.05200	11.76100			0.00	0	12,394
£ / R	On	14/03/2011	Foreign Exchange Future			12.22020	11.92630			0.00	0	500
Total £ / R Future										8,757,623.60	737	32,406
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		87.00000	122,000	19.65	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,293.00000	1,039,000	19.65	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		97.00000	136,000	19.31	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,203.00000	953,000	19.31	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		92.00000	129,000	19.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,248.00000	996,000	19.48	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		479.00000	613,000	16.61	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		618.00000	461,000	16.61	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		587.00000	435,000	16.55	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		498.00000	637,000	16.55	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		729.00000	884,000	16.29	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		603.00000	464,000	16.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		707.00000	859,000	16.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		631.00000	489,000	16.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		752.00000	911,000	16.21	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		576.00000	441,000	16.21	0.00	0	0
Total £ / R Option										0.00	0	50
Total £ / R										8,757,623.60	737	32,456
¥ / R	On	13/09/2010	Foreign Exchange Future			0.09030	0.08780			10,474.80	116	338
¥ / R	On	13/12/2010	Foreign Exchange Future			0.09180	0.08920			0.00	0	0
Total ¥ / R Future										10,474.80	116	338
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		613.00000	806,000	19.41	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		123.00000	66,000	19.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		682.00000	843,000	21.03	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		362.00000	263,000	21.03	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		331.00000	419,000	24.09	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,011.00000	839,000	24.09	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,380.00000	1,621,000	20.06	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		60.00000	41,000	20.06	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										10,474.80	116	338
€ / R	On	13/09/2010	Foreign Exchange Future			9.78900	9.51400			39,498,615.00	4,035	18,182
€ / R	On	13/12/2010	Foreign Exchange Future			9.93320	9.65610			347,662.00	35	6,001
€ / R	On	14/03/2011	Foreign Exchange Future			10.07640	9.79730			403,056.00	40	600
Total € / R Future										40,249,333.00	4,110	24,783
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		13.00000	23,000	23.51	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	11.66	Put		2,164.00000	1,899,000	23.51	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		89.00000	149,000	17.39	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		775.00000	560,000	17.39	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,043.00000	807,000	18.64	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		57.00000	96,000	18.64	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		606.00000	412,000	16.55	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		120.00000	201,000	16.55	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		451.00000	282,000	15.72	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		165.00000	271,000	15.72	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		376.00000	574,000	15.16	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		162.00000	85,000	15.16	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,544.00000	10,267,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	1,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,544.00000	8,268,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	2,000	26.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,545.00000	6,269,000	26.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		12.00000	21,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,556.00000	4,288,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		55.00000	77,000	23.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,599.00000	2,344,000	23.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		109.00000	149,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,653.00000	1,416,000	20.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		241.00000	337,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		785.00000	604,000	16.98	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	9.20	Call		653.00000	865,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		197.00000	132,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,483.00000	1,752,000	16.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		27.00000	19,000	16.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		61.00000	85,000	22.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,455.00000	2,202,000	22.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,594.00000	10,317,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	1,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,594.00000	8,318,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	2,000	26.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,595.00000	6,319,000	26.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		12.00000	20,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,606.00000	4,337,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		53.00000	74,000	23.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,647.00000	2,391,000	23.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		105.00000	144,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,699.00000	1,461,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		230.00000	323,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		824.00000	640,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		621.00000	829,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		215.00000	146,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,436.00000	1,704,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		30.00000	21,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.97	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	20.95	Put		11,294.00000	11,017,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,294.00000	9,017,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	27.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,295.00000	7,018,000	27.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		5.00000	9,000	26.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,299.00000	5,026,000	26.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		34.00000	48,000	25.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,328.00000	3,065,000	25.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		65.00000	92,000	22.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,359.00000	2,109,000	22.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		130.00000	180,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,424.00000	1,197,000	19.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		303.00000	422,000	16.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		597.00000	439,000	16.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		827.00000	1,059,000	15.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		121.00000	76,000	15.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,194.00000	10,917,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,194.00000	8,917,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	27.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,195.00000	6,918,000	27.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		5.00000	10,000	26.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,199.00000	4,927,000	26.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		36.00000	51,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,230.00000	2,968,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		70.00000	97,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,264.00000	2,014,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		140.00000	195,000	19.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,334.00000	1,112,000	19.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		333.00000	469,000	16.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		527.00000	386,000	16.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		903.00000	1,147,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		97.00000	64,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,344.00000	10,067,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	1,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,344.00000	8,068,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	2,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,345.00000	6,069,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		16.00000	27,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,360.00000	4,094,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		63.00000	88,000	22.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,407.00000	2,155,000	22.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		125.00000	173,000	19.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,469.00000	1,240,000	19.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		289.00000	404,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		633.00000	471,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		790.00000	1,019,000	15.18	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	9.00	Put		134.00000	86,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,675.00000	1,946,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		19.00000	13,000	17.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,444.00000	10,167,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	1,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,444.00000	8,168,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	2,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,445.00000	6,169,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		14.00000	24,000	27.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,458.00000	4,191,000	27.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		59.00000	82,000	23.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,503.00000	2,249,000	23.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		117.00000	161,000	19.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,561.00000	1,328,000	19.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		264.00000	369,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		708.00000	536,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		719.00000	940,000	15.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		163.00000	107,000	15.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,578.00000	1,849,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		22.00000	16,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,744.00000	10,467,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	1,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,744.00000	8,468,000	28.97	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	16.40	Call		1.00000	2,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,745.00000	6,469,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		10.00000	17,000	27.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,754.00000	4,484,000	27.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		48.00000	67,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,792.00000	2,534,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		95.00000	130,000	20.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,839.00000	1,597,000	20.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		202.00000	283,000	17.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		946.00000	750,000	17.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		532.00000	725,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		276.00000	192,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,295.00000	1,561,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		39.00000	28,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,894.00000	10,617,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,894.00000	8,617,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	2,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,895.00000	6,619,000	26.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		8.00000	14,000	27.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,902.00000	4,631,000	27.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		44.00000	61,000	24.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,938.00000	2,678,000	24.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		87.00000	117,000	21.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,981.00000	1,734,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		178.00000	249,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,072.00000	866,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		452.00000	631,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		346.00000	248,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,157.00000	1,421,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		51.00000	38,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,194.00000	9,917,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	28.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,195.00000	7,918,000	28.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		2.00000	3,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,196.00000	5,920,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		19.00000	30,000	27.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,213.00000	3,947,000	27.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,820.00000	2,093,000	17.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		14.00000	10,000	17.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,244.00000	9,967,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,245.00000	7,968,000	28.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		2.00000	2,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,246.00000	5,969,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		18.00000	29,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,262.00000	3,996,000	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	11.90	Call		68.00000	94,000	22.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,312.00000	2,061,000	22.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		135.00000	187,000	19.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,379.00000	1,154,000	19.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		318.00000	445,000	16.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		562.00000	412,000	16.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		865.00000	1,103,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		109.00000	70,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,772.00000	2,044,000	17.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		16.00000	11,000	17.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,294.00000	10,017,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	1,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,294.00000	8,018,000	28.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	2,000	25.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,295.00000	6,019,000	25.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		17.00000	28,000	27.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,311.00000	4,045,000	27.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,723.00000	1,995,000	17.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		17.00000	12,000	17.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		864.00000	676,000	17.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		220.00000	309,000	17.31	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		508.00000	679,000	15.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		511.00000	403,000	15.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		490.00000	653,000	16.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		543.00000	427,000	16.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		530.00000	705,000	15.88	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		483.00000	379,000	15.88	0.00	0	0
Total € / R Option										0.00	0	6,840
Total € / R										40,249,333.00	4,110	31,623
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.52580	6.50090			10,995,973.00	1,685	8,162
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.55060	6.52660			655,060.00	100	8,156
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.57610	6.55070			394,566.00	60	166
Total AU\$ / R Future										12,045,599.00	1,845	16,484
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		46.00000	62,000	16.14	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		445.00000	436,000	16.14	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		129.00000	154,000	16.47	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		502.00000	503,000	16.47	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		542.00000	542,000	16.68	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		119.00000	143,000	16.68	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		268.00000	288,000	15.64	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		417.00000	412,000	15.64	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		252.00000	272,000	15.82	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		451.00000	446,000	15.82	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		284.00000	305,000	15.45	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		383.00000	379,000	15.45	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										12,045,599.00	1,845	16,684
CAD/ R	On	13/09/2010	Foreign Exchange Future			7.38310	7.29700			0.00	0	75

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 Future			7.48270	7.39620			0.00	0	0
Total CAD/ R Future							0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		77.00000	110,000	12.11	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		280.00000	227,000	12.11	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		131.00000	167,000	12.84	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		435.00000	384,000	12.84	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		119.00000	152,000	12.97	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		473.00000	419,000	12.97	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		144.00000	183,000	12.71	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		398.00000	350,000	12.71	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							193,283,398.00	23,623	314,923
Total Options							4,187,943.00	24,791	296,475
Grand Total:							197,471,341.00	48,414	611,398