



Currency Derivatives Daily MTM Report

Daily summary for: 02/08/2010

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			7.30990	7.35680			102,426,318.80	14,012	243,523
\$ / R	On	13/12/2010	Foreign Exchange Future			7.40420	7.45350			1,421,606.40	192	45,934
\$ / R	On	14/03/2011	Foreign Exchange Future			7.50190	7.55150			2,535,642.20	338	5,155
\$ / R	On	13/06/2011	Foreign Exchange Future			7.59990	7.65020			0.00	0	2,900
Total \$ / R Future										106,383,567.40	14,542	297,512
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,493.00000	8,540,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,493.00000	6,540,000	42.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	38.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,493.00000	4,540,000	38.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	28.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,493.00000	2,540,000	28.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		529.00000	483,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		22.00000	23,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,507.00000	1,460,000	21.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,507.00000	2,460,000	21.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	21.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,507.00000	3,460,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,443.00000	8,490,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	42.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,443.00000	6,490,000	42.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	38.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,443.00000	4,490,000	38.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	27.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,443.00000	2,490,000	27.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		38.00000	28,000	16.92	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		481.00000	518,000	16.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		574.00000	529,000	16.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		17.00000	19,000	16.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,557.00000	1,510,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,557.00000	2,510,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,557.00000	3,510,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		32.00000	24,000	17.19	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		525.00000	564,000	17.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,543.00000	8,590,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,543.00000	6,590,000	42.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	38.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,543.00000	4,590,000	38.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	28.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,543.00000	2,590,000	28.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		28.00000	20,000	17.45	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		571.00000	610,000	17.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		484.00000	439,000	16.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		27.00000	29,000	16.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,457.00000	1,410,000	20.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,457.00000	2,410,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,457.00000	3,410,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,593.00000	8,640,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,593.00000	6,640,000	42.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	38.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,593.00000	4,640,000	38.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	28.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,593.00000	2,640,000	28.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		23.00000	17,000	17.71	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		616.00000	657,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		441.00000	396,000	15.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		34.00000	36,000	15.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,407.00000	1,360,000	20.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,407.00000	2,360,000	21.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,407.00000	3,360,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,693.00000	8,740,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	42.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,693.00000	6,740,000	42.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	39.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,693.00000	4,740,000	39.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,693.00000	2,740,000	29.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		17.00000	12,000	18.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		710.00000	752,000	18.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		358.00000	315,000	15.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		51.00000	55,000	15.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,307.00000	1,260,000	20.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.08	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	5.05	Call		2,307.00000	2,260,000	22.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,307.00000	3,260,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,743.00000	8,790,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	42.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,743.00000	6,790,000	42.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	39.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,743.00000	4,790,000	39.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	29.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,743.00000	2,790,000	29.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		15.00000	10,000	18.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		758.00000	800,000	18.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		318.00000	276,000	15.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		61.00000	66,000	15.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,257.00000	1,210,000	19.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	19.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,257.00000	2,210,000	22.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,257.00000	3,210,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,793.00000	8,840,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,793.00000	6,840,000	43.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	39.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,793.00000	4,840,000	39.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,793.00000	2,840,000	30.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		12.00000	9,000	18.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		805.00000	849,000	18.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		281.00000	240,000	14.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		74.00000	80,000	14.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,207.00000	1,161,000	19.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	1,000	19.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,207.00000	2,160,000	22.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,207.00000	3,160,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,943.00000	8,990,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,943.00000	6,990,000	43.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	39.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,943.00000	4,990,000	39.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	31.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,943.00000	2,990,000	31.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		182.00000	146,000	14.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		125.00000	136,000	14.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,058.00000	1,011,000	18.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	18.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,057.00000	2,010,000	23.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	23.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,057.00000	3,010,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,893.00000	8,940,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,893.00000	6,940,000	43.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	39.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,893.00000	4,940,000	39.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,893.00000	2,940,000	30.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		9.00000	6,000	19.29	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		902.00000	946,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		213.00000	175,000	14.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		106.00000	115,000	14.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,108.00000	1,061,000	19.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,107.00000	2,060,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,107.00000	3,060,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	44.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,043.00000	9,090,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,043.00000	7,090,000	43.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	39.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,043.00000	5,090,000	39.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,043.00000	3,090,000	31.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		6.00000	4,000	20.08	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,049.00000	1,094,000	20.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		133.00000	107,000	14.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		176.00000	197,000	14.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		959.00000	913,000	18.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	3,000	18.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,957.00000	1,910,000	23.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	23.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,957.00000	2,910,000	18.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		8.00000	5,000	19.55	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		951.00000	995,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,343.00000	8,390,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	42.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,343.00000	6,390,000	42.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	38.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,343.00000	4,390,000	38.28	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	9.70	Call		0.00000	0,000	27.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,343.00000	2,390,000	27.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		52.00000	39,000	16.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		395.00000	429,000	16.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		668.00000	622,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		11.00000	12,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,657.00000	1,610,000	21.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,657.00000	2,610,000	20.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	20.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,657.00000	3,610,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,393.00000	8,440,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	42.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,393.00000	6,440,000	42.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	38.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,393.00000	4,440,000	38.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	27.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,393.00000	2,440,000	27.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		45.00000	33,000	16.66	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		438.00000	473,000	16.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		621.00000	575,000	16.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		14.00000	15,000	16.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,607.00000	1,560,000	21.45	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	5.75	Put		0.00000	0,000	21.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,607.00000	2,560,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,607.00000	3,560,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,643.00000	8,690,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,643.00000	6,690,000	42.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,643.00000	4,690,000	38.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,643.00000	2,690,000	29.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		20.00000	14,000	17.98	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		663.00000	704,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		398.00000	355,000	15.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		41.00000	45,000	15.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,357.00000	1,310,000	20.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,357.00000	2,310,000	21.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	21.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,357.00000	3,310,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,843.00000	8,890,000	44.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,843.00000	6,890,000	43.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,843.00000	4,890,000	39.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,843.00000	2,890,000	30.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		11.00000	7,000	19.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		854.00000	897,000	19.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		246.00000	206,000	14.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		89.00000	96,000	14.76	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,158.00000	1,111,000	19.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	19.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,157.00000	2,110,000	22.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,157.00000	3,110,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,993.00000	9,040,000	44.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,993.00000	7,040,000	43.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	39.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,993.00000	5,040,000	39.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	31.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,993.00000	3,040,000	31.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		7.00000	5,000	19.82	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		1,000.00000	1,045,000	19.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		154.00000	125,000	14.56	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		147.00000	165,000	14.56	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,009.00000	962,000	18.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	18.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,007.00000	1,960,000	23.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	23.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,007.00000	2,960,000	18.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		1.00000	0,000	24.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,944.00000	1,990,000	24.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		1.00000	1,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,794.00000	1,841,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,197.00000	1,243,000	20.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		4.00000	3,000	20.87	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,346.00000	1,392,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		3.00000	2,000	21.66	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,744.00000	1,791,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	23.23	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,644.00000	1,691,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		3.00000	2,000	21.13	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,246.00000	1,292,000	21.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		315.00000	345,000	15.87	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		72.00000	55,000	15.87	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		61.00000	47,000	16.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		354.00000	387,000	16.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,147.00000	1,193,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		4.00000	3,000	20.60	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,497.00000	8,546,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	30.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,497.00000	6,546,000	30.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	0,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,498.00000	4,546,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		12.00000	10,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,509.00000	2,556,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		136.00000	120,000	17.42	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		633.00000	666,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		582.00000	541,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		79.00000	87,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,507.00000	1,458,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,504.00000	2,455,000	22.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	22.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,504.00000	3,454,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		64.00000	56,000	20.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,161.00000	1,202,000	20.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	34.08	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	16.00	Put		8,547.00000	8,596,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	30.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,547.00000	6,596,000	30.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	0,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,548.00000	4,596,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		11.00000	9,000	24.27	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,558.00000	2,605,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		544.00000	505,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		91.00000	101,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,458.00000	1,409,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		5.00000	5,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,454.00000	2,405,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,454.00000	3,404,000	23.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	23.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,597.00000	8,646,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	30.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,597.00000	6,646,000	30.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,597.00000	4,646,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		10.00000	9,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,607.00000	2,655,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		119.00000	105,000	17.88	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		716.00000	751,000	17.88	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		509.00000	470,000	14.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		106.00000	116,000	14.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,408.00000	1,359,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	5,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,404.00000	2,355,000	22.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	22.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,404.00000	3,354,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,647.00000	8,696,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,647.00000	6,696,000	30.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	26.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,647.00000	4,696,000	26.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		9.00000	8,000	24.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,656.00000	2,704,000	24.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		111.00000	98,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		758.00000	794,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		474.00000	436,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		121.00000	132,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,359.00000	1,310,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	6,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,354.00000	2,305,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,354.00000	3,304,000	24.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	24.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		127.00000	112,000	17.65	0.00	0	21,440
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		674.00000	708,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,697.00000	8,746,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,697.00000	6,746,000	30.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,697.00000	4,746,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		9.00000	7,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,706.00000	2,753,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		104.00000	92,000	18.34	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		801.00000	838,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		442.00000	404,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		139.00000	150,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,309.00000	1,260,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	6,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,304.00000	2,255,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,304.00000	3,254,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,747.00000	8,796,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	31.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,747.00000	6,796,000	31.04	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	12.20	Call		0.00000	0,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,747.00000	4,796,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		8.00000	7,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,755.00000	2,803,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		98.00000	86,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		845.00000	882,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		410.00000	374,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		157.00000	170,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,260.00000	1,211,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	7,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,254.00000	2,205,000	21.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,254.00000	3,204,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,797.00000	8,846,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	31.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,797.00000	6,846,000	31.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	26.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,797.00000	4,846,000	26.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		7.00000	6,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,804.00000	2,852,000	24.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		92.00000	81,000	18.80	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		889.00000	927,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		381.00000	345,000	14.78	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	7.25	Put		178.00000	191,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,210.00000	1,162,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		7.00000	8,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,204.00000	2,155,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,204.00000	3,154,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,997.00000	9,046,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	31.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,997.00000	7,046,000	31.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,997.00000	5,046,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		5.00000	4,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,002.00000	3,050,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		72.00000	63,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,069.00000	1,109,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		277.00000	248,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		274.00000	294,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,014.00000	967,000	14.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		11.00000	13,000	14.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,005.00000	1,956,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	2,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,004.00000	2,954,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	25.05	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	16.40	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,947.00000	8,996,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	31.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,947.00000	6,996,000	31.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	26.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,947.00000	4,996,000	26.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		6.00000	5,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,953.00000	3,001,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		76.00000	67,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,023.00000	1,063,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		300.00000	268,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		247.00000	264,000	14.90	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,063.00000	1,015,000	14.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	11,000	14.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,055.00000	2,005,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		2.00000	1,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,054.00000	3,004,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		61.00000	53,000	20.40	162,604.00	3,068	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,208.00000	1,249,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,047.00000	9,096,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	31.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,047.00000	7,096,000	31.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	27.09	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		5,047.00000	5,096,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		5.00000	4,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,052.00000	3,100,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		68.00000	60,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,115.00000	1,156,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		257.00000	230,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		304.00000	326,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		967.00000	921,000	14.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		14.00000	17,000	14.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,955.00000	1,906,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	2,000	19.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,954.00000	2,904,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		86.00000	76,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		933.00000	972,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,397.00000	8,446,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,397.00000	6,446,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	0,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,398.00000	4,446,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		14.00000	12,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,411.00000	2,458,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		156.00000	138,000	16.96	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		553.00000	584,000	16.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		660.00000	617,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		57.00000	63,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,607.00000	1,557,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		4.00000	3,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,604.00000	2,554,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,604.00000	3,554,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,447.00000	8,496,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,447.00000	6,496,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	0,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,448.00000	4,496,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		13.00000	11,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,460.00000	2,507,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		145.00000	129,000	17.19	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		592.00000	625,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		620.00000	579,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		67.00000	75,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,557.00000	1,508,000	17.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		4.00000	4,000	17.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,554.00000	2,505,000	22.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	22.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,554.00000	3,504,000	23.36	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	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,847.00000	8,896,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	31.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,847.00000	6,896,000	31.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,847.00000	4,896,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		7.00000	6,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,854.00000	2,902,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		352.00000	318,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		199.00000	214,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,161.00000	1,112,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	8,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,154.00000	2,105,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,154.00000	3,104,000	24.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	24.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,897.00000	8,946,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,897.00000	6,946,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	26.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,897.00000	4,946,000	26.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		6.00000	5,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,903.00000	2,951,000	24.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		81.00000	71,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		978.00000	1,017,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		326.00000	292,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		223.00000	238,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,112.00000	1,063,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	9,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,105.00000	2,055,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		2.00000	1,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,104.00000	3,054,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	33.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,597.00000	7,646,000	33.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,597.00000	5,646,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		2.00000	1,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,599.00000	3,647,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		38.00000	34,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,635.00000	1,680,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,404.00000	4,354,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,684.00000	1,729,000	22.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		37.00000	33,000	22.70	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		25.00000	22,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,072.00000	2,118,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		34.00000	30,000	23.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,781.00000	1,826,000	23.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		23.00000	20,000	24.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,120.00000	2,166,000	24.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		167.00000	148,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		514.00000	544,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,491.00000	1,535,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		44.00000	39,000	21.78	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		369.00000	394,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		222.00000	198,000	15.82	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,396.00000	1,439,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		49.00000	43,000	21.32	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		193.00000	171,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		440.00000	467,000	16.28	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,587.00000	1,632,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		40.00000	36,000	22.24	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		336.00000	360,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		239.00000	214,000	15.59	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		236.00000	216,000	17.31	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		685.00000	714,000	17.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		225.00000	206,000	17.49	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		724.00000	754,000	17.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		248.00000	227,000	17.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		647.00000	675,000	17.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,098.00000	1,134,000	19.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		149.00000	136,000	19.17	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,984.00000	3,030,000	25.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		35.00000	32,000	25.25	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		246.00000	259,000	15.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		497.00000	461,000	15.20	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,012.00000	1,046,000	18.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		163.00000	148,000	18.80	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		548.00000	512,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		348.00000	362,000	15.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		524.00000	489,000	15.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		374.00000	389,000	15.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		574.00000	537,000	15.48	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		324.00000	337,000	15.48	0.00	0	0
Total \$ / R Option										162,604.00	3,068	455,034
Total \$ / R										106,546,171.40	17,610	752,546
£ / R	On	13/09/2010	Foreign Exchange Future			11.61670	11.51360			46,466.80	4	21,517
£ / R	On	13/12/2010	Foreign Exchange Future			11.76100	11.65970			2,328,678.00	198	12,442
£ / R	On	14/03/2011	Foreign Exchange Future			11.90810	11.80560			0.00	0	520
Total £ / R Future										2,375,144.80	202	34,479
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		22.00000	22,000	18.92	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,308.00000	1,205,000	18.92	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		26.00000	27,000	18.51	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,212.00000	1,110,000	18.51	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		24.00000	24,000	18.72	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,260.00000	1,157,000	18.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		577.00000	486,000	15.61	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		91.00000	103,000	15.61	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		327.00000	359,000	14.90	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		567.00000	498,000	14.90	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		533.00000	465,000	14.75	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		343.00000	376,000	14.75	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		556.00000	602,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		550.00000	494,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		537.00000	580,000	14.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		581.00000	522,000	14.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		578.00000	626,000	14.70	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		522.00000	468,000	14.70	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										2,375,144.80	202	34,946
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08460	0.08490			0.00	0	293
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08580	0.08610			0.00	0	0
Total ¥ / R Future										0.00	0	293
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		324.00000	296,000	17.61	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		124.00000	126,000	17.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		417.00000	394,000	19.55	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		407.00000	414,000	19.55	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		166.00000	154,000	23.31	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,156.00000	1,174,000	23.31	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,064.00000	1,034,000	17.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		54.00000	54,000	17.62	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	293
€ / R	On	13/09/2010	Foreign Exchange Future			9.63400	9.57660			2,196,552.00	228	16,304
€ / R	On	13/12/2010	Foreign Exchange Future			9.75400	9.69870			1,053,432.00	108	8,188
€ / R	On	14/03/2011	Foreign Exchange Future			9.87760	9.82160			0.00	0	8,620
Total € / R Future										3,249,984.00	336	33,112
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		1.00000	1,000	20.34	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,089.00000	2,032,000	20.34	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		31.00000	32,000	14.86	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		654.00000	598,000	14.86	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		936.00000	879,000	15.98	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		13.00000	13,000	15.98	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		478.00000	425,000	14.11	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		55.00000	59,000	14.11	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		320.00000	271,000	13.37	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		97.00000	105,000	13.37	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		351.00000	391,000	13.68	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		74.00000	57,000	13.68	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,501.00000	10,446,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,501.00000	8,446,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	26.27	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	16.20	Put		6,501.00000	6,446,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	22.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,502.00000	4,447,000	22.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		19.00000	21,000	20.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,520.00000	2,467,000	20.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		59.00000	62,000	18.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,560.00000	1,508,000	18.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		171.00000	177,000	14.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		672.00000	623,000	14.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		621.00000	650,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		122.00000	96,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,512.00000	1,563,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		13.00000	9,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		23.00000	26,000	20.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,374.00000	2,322,000	20.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,551.00000	10,496,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,551.00000	8,496,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	26.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,551.00000	6,496,000	26.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,552.00000	4,497,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		18.00000	19,000	20.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,569.00000	2,515,000	20.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		56.00000	59,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,607.00000	1,555,000	18.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		161.00000	167,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		712.00000	663,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		586.00000	613,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		137.00000	109,000	12.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,463.00000	1,514,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		14.00000	10,000	14.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,251.00000	11,196,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,251.00000	9,196,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,251.00000	7,196,000	27.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	23.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,252.00000	5,197,000	23.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		6.00000	7,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,257.00000	3,203,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		27.00000	30,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,278.00000	2,226,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		75.00000	78,000	17.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,326.00000	1,274,000	17.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		233.00000	242,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		484.00000	438,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		815.00000	852,000	12.77	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	8.95	Put		66.00000	48,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,151.00000	11,096,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,151.00000	9,096,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,151.00000	7,096,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	23.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,152.00000	5,097,000	23.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		7.00000	8,000	21.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,158.00000	3,104,000	21.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		31.00000	35,000	20.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,182.00000	2,131,000	20.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		83.00000	86,000	17.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,234.00000	1,182,000	17.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		264.00000	274,000	13.55	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		415.00000	370,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		899.00000	939,000	12.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		50.00000	35,000	12.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,301.00000	10,246,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,301.00000	8,246,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	25.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,301.00000	6,246,000	25.87	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	14.00	Call		2.00000	2,000	22.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,303.00000	4,248,000	22.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		25.00000	28,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,326.00000	2,274,000	20.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		71.00000	74,000	17.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,372.00000	1,320,000	17.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		219.00000	227,000	14.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		520.00000	473,000	14.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		774.00000	810,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		75.00000	56,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,708.00000	1,761,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		9.00000	7,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,401.00000	10,346,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,401.00000	8,346,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	26.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,401.00000	6,346,000	26.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		2.00000	1,000	22.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,403.00000	4,347,000	22.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		22.00000	24,000	20.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,423.00000	2,370,000	20.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		64.00000	68,000	18.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,465.00000	1,414,000	18.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		193.00000	200,000	14.49	0.00	0	375

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		594.00000	546,000	14.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		696.00000	728,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		97.00000	74,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,609.00000	1,662,000	15.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		10.00000	8,000	15.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,701.00000	10,646,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,701.00000	8,646,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	26.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,701.00000	6,646,000	26.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,702.00000	4,647,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		14.00000	16,000	20.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,715.00000	2,662,000	20.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		49.00000	52,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,750.00000	1,698,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		135.00000	140,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		836.00000	786,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		486.00000	509,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		187.00000	155,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,317.00000	1,367,000	14.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		18.00000	13,000	14.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,851.00000	10,796,000	29.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,851.00000	8,796,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	26.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,851.00000	6,796,000	26.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	23.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,852.00000	4,797,000	23.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		11.00000	12,000	21.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,862.00000	2,808,000	21.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		43.00000	46,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,894.00000	1,842,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		114.00000	118,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		965.00000	914,000	16.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		396.00000	417,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		247.00000	213,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,173.00000	1,221,000	13.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		24.00000	17,000	13.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,151.00000	10,096,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,151.00000	8,096,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,151.00000	6,096,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		2.00000	2,000	21.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,153.00000	4,098,000	21.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,856.00000	1,909,000	16.83	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	7.85	Put		7.00000	5,000	16.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,201.00000	10,146,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,201.00000	8,146,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	25.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,201.00000	6,146,000	25.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		2.00000	2,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,203.00000	4,148,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		29.00000	32,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,230.00000	2,178,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		78.00000	82,000	17.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,279.00000	1,228,000	17.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		248.00000	257,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		449.00000	403,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		857.00000	895,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		58.00000	41,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,806.00000	1,860,000	16.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		7.00000	6,000	16.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,251.00000	10,196,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,251.00000	8,196,000	29.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,251.00000	6,196,000	25.77	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	13.95	Call		2.00000	2,000	21.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,253.00000	4,198,000	21.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,757.00000	1,810,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		8.00000	6,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		753.00000	704,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		152.00000	158,000	15.24	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		369.00000	388,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		270.00000	234,000	13.10	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		551.00000	577,000	12.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		152.00000	123,000	12.95	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		434.00000	453,000	13.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		412.00000	375,000	13.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		415.00000	429,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		443.00000	401,000	13.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		458.00000	478,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		386.00000	350,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		272.00000	240,000	13.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		594.00000	618,000	13.26	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		834.00000	786,000	15.20	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		256.00000	264,000	15.20	0.00	0	14,937
Total € / R Option										0.00	0	39,714
Total € / R										3,249,984.00	336	72,826
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.64770	6.62320			0.00	0	7,991
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.66090	6.63810			0.00	0	8,119
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.67330	6.65160			0.00	0	25

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R Future							0.00	0	16,135
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		28.00000	29,000	12.33	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		305.00000	281,000	12.33	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		107.00000	110,000	12.75	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		369.00000	349,000	12.75	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		407.00000	387,000	12.92	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		95.00000	98,000	12.92	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		244.00000	250,000	12.61	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		292.00000	277,000	12.61	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		227.00000	232,000	12.82	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		325.00000	309,000	12.82	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		263.00000	270,000	12.39	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		261.00000	247,000	12.39	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	16,335
CAD/ R On 13/09/2010 Foreign Exchange Future			7.14880	7.13320			0.00	0	60
CAD/ R On 13/12/2010 Foreign Exchange Future			7.22800	7.21400			0.00	0	0
Total CAD/ R Future							0.00	0	60
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		21.00000	20,000	12.44	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		388.00000	371,000	12.44	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		54.00000	51,000	11.54	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		540.00000	523,000	11.54	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		48.00000	45,000	11.71	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		584.00000	567,000	11.71	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	Call		62.00000	58,000	11.37	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		498.00000	480,000	11.37	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	60
Total Futures							112,008,696.20	15,080	381,591
Total Options							162,604.00	3,068	495,415
Grand Total:							112,171,300.20	18,148	877,006