



Currency Derivatives Daily MTM Report

Daily summary for: 05/08/2010

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			7.29760	7.32090			89,227,755.20	12,227	243,471
\$ / R	On	13/12/2010	Foreign Exchange Future			7.39290	7.41650			105,053,109.00	14,210	61,273
\$ / R	On	14/03/2011	Foreign Exchange Future			7.49020	7.51430			16,029,028.00	2,140	7,818
\$ / R	On	13/06/2011	Foreign Exchange Future			7.58810	7.61270			0.00	0	2,900
Total \$ / R Future										210,309,892.20	28,577	315,462
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,529.00000	8,552,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,529.00000	6,552,000	42.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	39.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,529.00000	4,552,000	39.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	28.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,529.00000	2,552,000	28.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		492.00000	470,000	16.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		21.00000	22,000	16.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,471.00000	1,448,000	20.90	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	5.85	Put		0.00000	0,000	20.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,471.00000	2,448,000	20.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	20.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,471.00000	3,448,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,479.00000	8,502,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	42.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,479.00000	6,502,000	42.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	39.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,479.00000	4,502,000	39.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,479.00000	2,502,000	28.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		27.00000	24,000	17.11	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		506.00000	526,000	17.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		537.00000	516,000	16.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		16.00000	18,000	16.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,521.00000	1,498,000	21.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,521.00000	2,498,000	20.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	20.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,521.00000	3,498,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		23.00000	20,000	17.38	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		552.00000	572,000	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	15.90	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,579.00000	8,602,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,579.00000	6,602,000	42.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,579.00000	4,602,000	39.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	29.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,579.00000	2,602,000	29.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		19.00000	17,000	17.65	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		598.00000	619,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		447.00000	426,000	16.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		26.00000	28,000	16.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,421.00000	1,398,000	20.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,421.00000	2,398,000	20.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	20.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,421.00000	3,398,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,629.00000	8,652,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,629.00000	6,652,000	42.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	39.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,629.00000	4,652,000	39.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	29.46	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		2,629.00000	2,652,000	29.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		16.00000	14,000	17.93	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		645.00000	666,000	17.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		403.00000	383,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		32.00000	35,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,371.00000	1,348,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,371.00000	2,348,000	21.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,371.00000	3,348,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,729.00000	8,752,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,729.00000	6,752,000	43.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	39.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,729.00000	4,752,000	39.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,729.00000	2,752,000	30.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		12.00000	10,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		741.00000	762,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		320.00000	302,000	15.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		49.00000	54,000	15.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,271.00000	1,248,000	20.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.13	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		2,271.00000	2,248,000	21.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,271.00000	3,248,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,779.00000	8,802,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,779.00000	6,802,000	43.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,779.00000	4,802,000	39.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	30.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,779.00000	2,802,000	30.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		10.00000	9,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		789.00000	811,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		281.00000	264,000	15.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		60.00000	66,000	15.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,221.00000	1,198,000	19.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	19.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,221.00000	2,198,000	21.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,221.00000	3,198,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,829.00000	8,852,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,829.00000	6,852,000	43.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	39.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,829.00000	4,852,000	39.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,829.00000	2,852,000	30.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		8.00000	7,000	19.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		837.00000	859,000	19.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		244.00000	228,000	15.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		73.00000	80,000	15.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,171.00000	1,148,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,171.00000	2,148,000	22.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,171.00000	3,148,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,979.00000	9,002,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,979.00000	7,002,000	43.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	39.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,979.00000	5,002,000	39.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	31.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,979.00000	3,002,000	31.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		148.00000	136,000	14.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		127.00000	138,000	14.38	13,800.00	100	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	6.30	Call		1,022.00000	999,000	19.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	19.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,021.00000	1,998,000	23.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	23.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,021.00000	2,998,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,929.00000	8,952,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,929.00000	6,952,000	43.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	39.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,929.00000	4,952,000	39.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	31.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,929.00000	2,952,000	31.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		6.00000	5,000	19.56	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		935.00000	957,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		177.00000	164,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		106.00000	116,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,072.00000	1,049,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,071.00000	2,048,000	22.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,071.00000	3,048,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	45.00	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	16.40	Put		9,079.00000	9,102,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,079.00000	7,102,000	43.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	40.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,079.00000	5,102,000	40.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	32.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,079.00000	3,102,000	32.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		4.00000	3,000	20.38	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,083.00000	1,105,000	20.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		107.00000	98,000	14.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		186.00000	200,000	14.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		923.00000	900,000	18.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	2,000	18.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,921.00000	1,898,000	22.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	22.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,921.00000	2,898,000	17.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		5.00000	4,000	19.84	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		984.00000	1,006,000	19.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,379.00000	8,402,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	42.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,379.00000	6,402,000	42.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	38.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,379.00000	4,402,000	38.86	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	9.70	Call		0.00000	0,000	27.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,379.00000	2,402,000	27.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		39.00000	34,000	16.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		418.00000	436,000	16.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		631.00000	609,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		10.00000	11,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,621.00000	1,598,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,621.00000	2,598,000	19.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,621.00000	3,598,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,429.00000	8,452,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	42.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,429.00000	6,452,000	42.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	38.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,429.00000	4,452,000	38.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	28.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,429.00000	2,452,000	28.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		32.00000	29,000	16.83	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		461.00000	481,000	16.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		584.00000	562,000	17.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		13.00000	14,000	17.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,571.00000	1,548,000	21.28	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	5.75	Put		0.00000	0,000	21.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,571.00000	2,548,000	19.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	19.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,571.00000	3,548,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,679.00000	8,702,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,679.00000	6,702,000	42.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	39.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,679.00000	4,702,000	39.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,679.00000	2,702,000	29.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		14.00000	12,000	18.20	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		693.00000	714,000	18.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		361.00000	342,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		40.00000	44,000	15.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,321.00000	1,298,000	20.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,321.00000	2,298,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,321.00000	3,298,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,879.00000	8,902,000	45.00	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	14.20	Call		0.00000	0,000	43.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,879.00000	6,902,000	43.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	39.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,879.00000	4,902,000	39.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	31.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,879.00000	2,902,000	31.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		7.00000	6,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		886.00000	908,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		210.00000	195,000	14.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		89.00000	97,000	14.86	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,122.00000	1,098,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	0,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,121.00000	2,098,000	22.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,121.00000	3,098,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,029.00000	9,052,000	45.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,029.00000	7,052,000	43.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	40.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,029.00000	5,052,000	40.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	32.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,029.00000	3,052,000	32.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		4.00000	4,000	20.11	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		1,033.00000	1,056,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		126.00000	115,000	14.65	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		155.00000	167,000	14.65	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		973.00000	949,000	18.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	1,000	18.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,971.00000	1,948,000	22.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,971.00000	2,948,000	17.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	25.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,979.00000	2,002,000	25.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		1.00000	0,000	24.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,830.00000	1,852,000	24.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,231.00000	1,254,000	21.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	21.20	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,381.00000	1,403,000	22.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		2.00000	1,000	22.02	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	24.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,780.00000	1,803,000	24.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	23.66	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,680.00000	1,703,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	21.48	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,281.00000	1,304,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		334.00000	351,000	16.01	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		55.00000	49,000	16.01	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		46.00000	41,000	16.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		375.00000	393,000	16.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,182.00000	1,204,000	20.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		3.00000	2,000	20.93	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,534.00000	8,557,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	30.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,534.00000	6,557,000	30.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,534.00000	4,557,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		9.00000	9,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,543.00000	2,566,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		119.00000	114,000	17.43	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		653.00000	671,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		548.00000	530,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		82.00000	87,000	14.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,470.00000	1,447,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,467.00000	2,443,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,467.00000	3,443,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		55.00000	52,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,189.00000	1,209,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	34.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,584.00000	8,607,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	30.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,584.00000	6,607,000	30.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,584.00000	4,607,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		9.00000	8,000	24.19	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,593.00000	2,615,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		511.00000	494,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		95.00000	101,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,420.00000	1,397,000	16.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	16.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,417.00000	2,393,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,417.00000	3,393,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,634.00000	8,657,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,634.00000	6,657,000	30.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	26.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,634.00000	4,657,000	26.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		8.00000	8,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,642.00000	2,665,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		104.00000	99,000	17.87	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		738.00000	756,000	17.87	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	7.05	Call		476.00000	459,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		110.00000	116,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,371.00000	1,347,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	4,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,367.00000	2,343,000	21.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	21.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,367.00000	3,343,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,684.00000	8,707,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	31.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,684.00000	6,707,000	31.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,684.00000	4,707,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		7.00000	7,000	24.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,691.00000	2,714,000	24.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		97.00000	93,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		781.00000	800,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		442.00000	426,000	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		126.00000	133,000	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,321.00000	1,298,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	5,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,317.00000	2,293,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,317.00000	3,293,000	23.30	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	23.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		111.00000	106,000	17.65	662,500.00	6,250	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		695.00000	713,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,734.00000	8,757,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	31.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,734.00000	6,757,000	31.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,734.00000	4,757,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		7.00000	6,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,741.00000	2,763,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		91.00000	86,000	18.32	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		825.00000	843,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		409.00000	394,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		143.00000	151,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,272.00000	1,249,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	6,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,267.00000	2,243,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,267.00000	3,243,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,784.00000	8,807,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	31.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,784.00000	6,807,000	31.30	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	26.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,784.00000	4,807,000	26.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		6.00000	6,000	24.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,790.00000	2,813,000	24.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		85.00000	81,000	18.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		869.00000	888,000	18.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		378.00000	364,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		162.00000	171,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,222.00000	1,199,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	6,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,217.00000	2,194,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,217.00000	3,193,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,834.00000	8,857,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	31.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,834.00000	6,857,000	31.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	26.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,834.00000	4,857,000	26.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		6.00000	5,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,840.00000	2,862,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		79.00000	76,000	18.77	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		913.00000	933,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		349.00000	336,000	14.81	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	7.25	Put		183.00000	193,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,173.00000	1,150,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		7.00000	7,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,167.00000	2,144,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,167.00000	3,143,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,034.00000	9,057,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	31.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,034.00000	7,057,000	31.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	27.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,034.00000	5,057,000	27.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		4.00000	4,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,038.00000	3,061,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		62.00000	59,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,096.00000	1,116,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		250.00000	241,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		284.00000	298,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		978.00000	956,000	14.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		12.00000	13,000	14.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,968.00000	1,944,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	1,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,967.00000	2,943,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	24.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,984.00000	9,007,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	31.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,984.00000	7,007,000	31.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,984.00000	5,007,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,988.00000	3,011,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		66.00000	63,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,050.00000	1,070,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		270.00000	260,000	14.96	1,756,820.00	6,757	6,757
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		254.00000	267,000	14.96	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,026.00000	1,003,000	14.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	10,000	14.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,018.00000	1,994,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		2.00000	1,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,017.00000	2,993,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		52.00000	49,000	20.34	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,236.00000	1,256,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,084.00000	9,107,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	32.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,084.00000	7,107,000	32.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	27.26	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		5,084.00000	5,107,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		4.00000	3,000	24.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,088.00000	3,110,000	24.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		58.00000	55,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,142.00000	1,162,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		232.00000	223,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		316.00000	330,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		931.00000	909,000	14.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		15.00000	16,000	14.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,918.00000	1,894,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	1,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,917.00000	2,893,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		75.00000	71,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		959.00000	978,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,434.00000	8,457,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	30.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,434.00000	6,457,000	30.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,434.00000	4,457,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		11.00000	11,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,445.00000	2,468,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		138.00000	132,000	16.98	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		572.00000	589,000	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	6.85	Call		626.00000	606,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		60.00000	63,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,569.00000	1,546,000	17.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	17.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,567.00000	2,543,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	22.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,567.00000	3,543,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,484.00000	8,507,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	30.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,484.00000	6,507,000	30.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,484.00000	4,507,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		10.00000	10,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,494.00000	2,517,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		128.00000	123,000	17.20	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		612.00000	630,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		586.00000	567,000	14.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		70.00000	74,000	14.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,520.00000	1,496,000	17.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		4.00000	3,000	17.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,517.00000	2,493,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,517.00000	3,493,000	22.44	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	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,884.00000	8,907,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	31.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,884.00000	6,907,000	31.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	26.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,884.00000	4,907,000	26.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		5.00000	5,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,889.00000	2,912,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		321.00000	309,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		205.00000	216,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,124.00000	1,101,000	14.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	8,000	14.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,117.00000	2,094,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,117.00000	3,093,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,934.00000	8,957,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	31.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,934.00000	6,957,000	31.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	26.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,934.00000	4,957,000	26.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		5.00000	4,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,939.00000	2,961,000	24.34	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	8.35	Call		70.00000	67,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,004.00000	1,024,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		295.00000	284,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		229.00000	241,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,075.00000	1,052,000	14.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	9,000	14.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,067.00000	2,044,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,067.00000	3,043,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	33.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,634.00000	7,657,000	33.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	28.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,634.00000	5,657,000	28.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,635.00000	3,658,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		33.00000	31,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,667.00000	1,688,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,367.00000	4,343,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,715.00000	1,736,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		31.00000	29,000	22.59	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		20.00000	19,000	23.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,104.00000	2,126,000	23.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		29.00000	27,000	23.04	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	9.20	Put		1,813.00000	1,834,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		19.00000	18,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,153.00000	2,175,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		148.00000	142,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		532.00000	549,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,522.00000	1,543,000	21.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		38.00000	36,000	21.69	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		383.00000	398,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		199.00000	191,000	15.86	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,426.00000	1,447,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		42.00000	40,000	21.24	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		172.00000	164,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		456.00000	471,000	16.30	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,618.00000	1,639,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		34.00000	32,000	22.14	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		349.00000	363,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		215.00000	206,000	15.63	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		216.00000	211,000	17.37	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		702.00000	721,000	17.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		206.00000	201,000	17.55	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		742.00000	761,000	17.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		227.00000	222,000	17.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		663.00000	682,000	17.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,121.00000	1,142,000	19.22	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		135.00000	132,000	19.22	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		3,017.00000	3,040,000	25.16	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		31.00000	30,000	25.16	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		250.00000	263,000	15.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		464.00000	453,000	15.24	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,034.00000	1,054,000	18.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		148.00000	144,000	18.85	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		351.00000	366,000	15.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		365.00000	356,000	15.52	0.00	0	12,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		516.00000	506,000	15.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		353.00000	368,000	15.66	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		492.00000	483,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		379.00000	395,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		541.00000	531,000	15.58	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		328.00000	343,000	15.58	0.00	0	0
Total \$ / R Option										2,433,120.00	13,107	480,141
Total \$ / R										212,743,012.20	41,684	795,603
£ / R	On	13/09/2010	Foreign Exchange Future			11.55060	11.61980			2,829,897.00	245	21,407
£ / R	On	13/12/2010	Foreign Exchange Future			11.69510	11.76550			0.00	0	12,755
£ / R	On	14/03/2011	Foreign Exchange Future			11.84140	11.91340			165,779.60	14	520
Total £ / R Future										2,995,676.60	259	34,682
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		15.00000	9,000	17.23	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,195.00000	1,258,000	17.23	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		18.00000	12,000	16.86	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,098.00000	1,161,000	16.86	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	12.75	Call		16.00000	10,000	17.05	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,146.00000	1,209,000	17.05	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		470.00000	513,000	14.29	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		90.00000	64,000	14.29	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		353.00000	307,000	14.30	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		488.00000	512,000	14.30	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		455.00000	478,000	14.14	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		370.00000	323,000	14.14	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		595.00000	539,000	14.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		482.00000	498,000	14.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		572.00000	518,000	14.20	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		509.00000	527,000	14.20	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		619.00000	562,000	14.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		456.00000	471,000	14.07	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										2,995,676.60	259	35,149
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08500	0.08480			1,700.00	20	273
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08620	0.08600			0.00	0	0
Total ¥ / R Future										1,700.00	20	273
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		306.00000	318,000	17.81	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		116.00000	108,000	17.81	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		396.00000	405,000	19.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		396.00000	385,000	19.28	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		152.00000	155,000	23.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,152.00000	1,135,000	23.07	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,050.00000	1,068,000	17.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		50.00000	48,000	17.63	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,700.00	20	273
€ / R	On	13/09/2010	Foreign Exchange Future			9.59900	9.62070			143,985.00	15	16,358
€ / R	On	13/12/2010	Foreign Exchange Future			9.71970	9.74190			97,197.00	10	8,000
€ / R	On	14/03/2011	Foreign Exchange Future			9.84140	9.86510			0.00	0	8,620
Total € / R Future										241,182.00	25	32,978
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	20.76	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,044.00000	2,066,000	20.76	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		29.00000	26,000	15.14	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		608.00000	627,000	15.14	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		890.00000	911,000	16.28	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		11.00000	10,000	16.28	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		432.00000	450,000	14.38	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		53.00000	49,000	14.38	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		277.00000	291,000	13.62	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		98.00000	90,000	13.62	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		376.00000	359,000	13.68	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		55.00000	60,000	13.68	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,458.00000	10,480,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	29.55	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	18.20	Put		8,458.00000	8,480,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	26.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,458.00000	6,480,000	26.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,459.00000	4,481,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		20.00000	19,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,478.00000	2,499,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		59.00000	59,000	18.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,517.00000	1,539,000	18.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		175.00000	172,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		633.00000	652,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		644.00000	629,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		102.00000	109,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,552.00000	1,530,000	15.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		10.00000	10,000	15.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		25.00000	23,000	20.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,333.00000	2,353,000	20.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,508.00000	10,530,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,508.00000	8,530,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	26.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,508.00000	6,530,000	26.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,509.00000	4,531,000	22.94	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	12.25	Call		18.00000	18,000	21.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,526.00000	2,548,000	21.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		57.00000	56,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,565.00000	1,586,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		164.00000	162,000	15.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		672.00000	692,000	15.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		608.00000	593,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		116.00000	123,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,503.00000	1,481,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		11.00000	11,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,208.00000	11,230,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,208.00000	9,230,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,208.00000	7,230,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	24.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,209.00000	5,231,000	24.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		7.00000	6,000	21.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,215.00000	3,236,000	21.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		28.00000	27,000	20.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,236.00000	2,257,000	20.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		76.00000	75,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,284.00000	1,305,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		238.00000	234,000	14.39	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	9.95	Put		446.00000	464,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		844.00000	827,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		52.00000	57,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,108.00000	11,130,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,108.00000	9,130,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,108.00000	7,130,000	27.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	24.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,109.00000	5,131,000	24.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		8.00000	7,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,116.00000	3,137,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		33.00000	31,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,141.00000	2,161,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		84.00000	83,000	17.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,192.00000	1,213,000	17.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		271.00000	266,000	14.03	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		379.00000	396,000	14.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		930.00000	912,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		38.00000	42,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,258.00000	10,280,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,258.00000	8,280,000	29.55	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	16.00	Call		0.00000	0,000	26.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,258.00000	6,280,000	26.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		2.00000	2,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,260.00000	4,282,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		26.00000	25,000	20.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,284.00000	2,305,000	20.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		72.00000	71,000	18.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,330.00000	1,351,000	18.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		224.00000	220,000	14.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		482.00000	500,000	14.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		802.00000	785,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		60.00000	65,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,749.00000	1,727,000	16.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	7,000	16.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,358.00000	10,380,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,358.00000	8,380,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	26.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,358.00000	6,380,000	26.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,359.00000	4,381,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		23.00000	22,000	20.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,381.00000	2,402,000	20.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		65.00000	64,000	18.54	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	11.10	Put		1,423.00000	1,444,000	18.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		198.00000	194,000	14.93	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		556.00000	574,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		721.00000	705,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		79.00000	85,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,650.00000	1,629,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		8.00000	9,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,658.00000	10,680,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,658.00000	8,680,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,658.00000	6,680,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	23.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,659.00000	4,681,000	23.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		15.00000	14,000	21.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,673.00000	2,694,000	21.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		50.00000	49,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,708.00000	1,729,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		137.00000	135,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		795.00000	815,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		504.00000	491,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		162.00000	171,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,356.00000	1,335,000	14.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		14.00000	15,000	14.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,808.00000	10,830,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,808.00000	8,830,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	27.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,808.00000	6,830,000	27.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	23.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,809.00000	4,831,000	23.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		12.00000	11,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,820.00000	2,841,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		44.00000	43,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,852.00000	1,873,000	20.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		116.00000	114,000	16.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		924.00000	944,000	16.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		412.00000	401,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		220.00000	231,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,211.00000	1,190,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		19.00000	20,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,108.00000	10,130,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,108.00000	8,130,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	25.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,108.00000	6,130,000	25.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		2.00000	2,000	22.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,110.00000	4,132,000	22.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,897.00000	1,875,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	5,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,158.00000	10,180,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,158.00000	8,180,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,158.00000	6,180,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		2.00000	2,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,160.00000	4,182,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		30.00000	29,000	20.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,188.00000	2,209,000	20.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		79.00000	78,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,237.00000	1,258,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		254.00000	249,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		412.00000	429,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		887.00000	869,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		45.00000	49,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,848.00000	1,826,000	16.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	6,000	16.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,208.00000	10,230,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	29.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,208.00000	8,230,000	29.55	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	15.95	Call		0.00000	0,000	26.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,208.00000	6,230,000	26.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		2.00000	2,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,210.00000	4,232,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,798.00000	1,777,000	16.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	7,000	16.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		713.00000	732,000	15.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		155.00000	152,000	15.66	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		384.00000	373,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		242.00000	253,000	13.47	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		572.00000	558,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		130.00000	138,000	13.39	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		449.00000	447,000	13.98	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		384.00000	406,000	13.98	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		426.00000	424,000	14.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		411.00000	433,000	14.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		474.00000	471,000	13.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		359.00000	380,000	13.94	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		248.00000	265,000	13.78	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		613.00000	606,000	13.78	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		796.00000	821,000	15.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		261.00000	262,000	15.66	0.00	0	14,937
Total € / R Option										0.00	0	39,714
Total € / R										241,182.00	25	72,692
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62740	6.66510			0.00	0	7,991

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Future			6.64070	6.67930			332,035.00	50	8,169
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.65420	6.69260			0.00	0	125
Total AU\$ / R Future							332,035.00	50	16,285
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		31.00000	25,000	12.72	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		266.00000	298,000	12.72	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		115.00000	99,000	12.56	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		336.00000	358,000	12.56	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		373.00000	396,000	12.74	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		102.00000	87,000	12.74	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		258.00000	236,000	12.45	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		265.00000	282,000	12.45	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		239.00000	218,000	12.66	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		296.00000	314,000	12.66	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		283.00000	255,000	12.23	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		240.00000	251,000	12.23	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							332,035.00	50	16,485
CAD/ R On 13/09/2010 Foreign Exchange Future			7.18150	7.17050			0.00	0	60
CAD/ R On 13/12/2010 Foreign Exchange Future			7.26180	7.25050			0.00	0	0
Total CAD/ R Future							0.00	0	60
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		23.00000	25,000	13.09	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		353.00000	344,000	13.09	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		55.00000	57,000	11.58	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		505.00000	495,000	11.58	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	7.75	Call		48.00000	50,000	11.76	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		548.00000	538,000	11.76	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		63.00000	65,000	11.41	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		463.00000	453,000	11.41	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	60
Total Futures							213,880,485.80	28,931	399,740
Total Options							2,433,120.00	13,107	520,522
Grand Total:							216,313,605.80	42,038	920,262