



Currency Derivatives Daily MTM Report

Daily summary for: 25/06/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future			7.75700	7.73220			135,235,538.00	17,434	204,090
\$ / R	On	13/12/2010	Foreign Exchange Future			7.86920	7.84400			69,359,128.80	8,814	32,386
\$ / R	On	14/03/2011	Foreign Exchange Future			7.98020	7.95370			0.00	0	850
\$ / R	On	13/06/2011	Foreign Exchange Future			8.09160	8.06500			0.00	0	900
Total \$ / R Future										204,594,666.80	26,248	238,226
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,118.00000	8,093,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,118.00000	6,093,000	35.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,118.00000	4,093,000	29.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		12.00000	11,000	26.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,130.00000	2,104,000	26.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		895.00000	919,000	16.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		13.00000	12,000	16.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,883.00000	1,908,000	22.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	22.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,882.00000	2,907,000	25.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	25.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,882.00000	3,907,000	30.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	30.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,068.00000	8,043,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	35.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,068.00000	6,043,000	35.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	28.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,068.00000	4,043,000	28.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		13.00000	12,000	26.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,081.00000	2,055,000	26.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		212.00000	227,000	17.09	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		280.00000	270,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		942.00000	966,000	16.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		10.00000	9,000	16.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,933.00000	1,958,000	23.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		1.00000	1,000	23.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,932.00000	2,957,000	25.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	25.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,932.00000	3,957,000	30.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	30.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		195.00000	209,000	17.33	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		313.00000	302,000	17.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,168.00000	8,143,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,168.00000	6,143,000	35.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,168.00000	4,143,000	29.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		11.00000	10,000	26.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,179.00000	2,153,000	26.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		179.00000	192,000	17.57	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		347.00000	335,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		849.00000	872,000	16.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		17.00000	15,000	16.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,833.00000	1,858,000	22.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	22.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,832.00000	2,857,000	25.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	25.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,832.00000	3,857,000	30.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	30.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,218.00000	8,193,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,218.00000	6,193,000	35.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,218.00000	4,193,000	29.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		10.00000	9,000	26.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,228.00000	2,202,000	26.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		164.00000	176,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		382.00000	369,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		803.00000	826,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		21.00000	19,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,783.00000	1,808,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,782.00000	2,807,000	25.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	25.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,782.00000	3,807,000	29.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	29.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,318.00000	8,293,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	36.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,318.00000	6,293,000	36.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,318.00000	4,293,000	29.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		8.00000	8,000	26.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,326.00000	2,301,000	26.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		138.00000	148,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		456.00000	441,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		713.00000	736,000	16.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		31.00000	29,000	16.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,684.00000	1,708,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		2.00000	1,000	21.40	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		2,682.00000	2,707,000	25.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	25.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,682.00000	3,707,000	29.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	29.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,368.00000	8,343,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,368.00000	6,343,000	36.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,368.00000	4,343,000	29.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		7.00000	7,000	26.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,375.00000	2,350,000	26.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		127.00000	136,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		495.00000	479,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		670.00000	692,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		38.00000	35,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,634.00000	1,659,000	21.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	21.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,632.00000	2,657,000	25.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	25.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,632.00000	3,657,000	29.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	29.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,418.00000	8,393,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,418.00000	6,393,000	36.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	29.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,418.00000	4,393,000	29.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		7.00000	7,000	26.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,425.00000	2,400,000	26.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		117.00000	125,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		535.00000	518,000	18.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		628.00000	650,000	16.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		46.00000	43,000	16.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,584.00000	1,609,000	20.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	20.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,582.00000	2,607,000	25.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	25.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,582.00000	3,607,000	28.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	28.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,568.00000	8,543,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,568.00000	6,543,000	36.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,568.00000	4,543,000	30.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		5.00000	5,000	27.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,573.00000	2,548,000	27.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		508.00000	529,000	16.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		76.00000	72,000	16.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,435.00000	1,460,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		3.00000	3,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,432.00000	2,457,000	24.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	24.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,432.00000	3,457,000	28.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	28.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,518.00000	8,493,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,518.00000	6,493,000	36.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,518.00000	4,493,000	30.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		6.00000	5,000	27.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,524.00000	2,498,000	27.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		99.00000	106,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		617.00000	599,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		547.00000	568,000	16.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		65.00000	61,000	16.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,485.00000	1,509,000	19.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		3.00000	2,000	19.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,482.00000	2,507,000	24.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	24.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,482.00000	3,507,000	28.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	28.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	41.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,668.00000	8,643,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,668.00000	6,643,000	37.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,668.00000	4,643,000	30.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	27.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,672.00000	2,647,000	27.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		78.00000	83,000	19.97	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		746.00000	726,000	19.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		435.00000	456,000	16.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		103.00000	99,000	16.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,336.00000	1,360,000	18.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		4.00000	3,000	18.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,332.00000	2,357,000	24.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	24.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,332.00000	3,357,000	27.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	27.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		91.00000	97,000	19.49	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		659.00000	640,000	19.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	41.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,968.00000	7,943,000	41.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	34.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,968.00000	5,943,000	34.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	28.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		3,968.00000	3,943,000	28.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		15.00000	14,000	26.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		1,983.00000	1,957,000	26.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		256.00000	272,000	16.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		224.00000	215,000	16.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,039.00000	1,063,000	16.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		7.00000	6,000	16.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,033.00000	2,058,000	23.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		1.00000	1,000	23.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,032.00000	3,057,000	26.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	26.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,032.00000	4,057,000	30.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	30.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,018.00000	7,993,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,018.00000	5,993,000	34.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	28.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,018.00000	3,993,000	28.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		14.00000	14,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,032.00000	2,007,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		231.00000	247,000	16.85	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		249.00000	240,000	16.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		990.00000	1,014,000	16.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		8.00000	7,000	16.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,983.00000	2,008,000	23.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		1.00000	1,000	23.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,982.00000	3,007,000	25.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	25.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,982.00000	4,007,000	30.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	30.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,268.00000	8,243,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,268.00000	6,243,000	35.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,268.00000	4,243,000	29.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		9.00000	9,000	26.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,277.00000	2,252,000	26.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		151.00000	161,000	18.05	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		419.00000	404,000	18.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		758.00000	781,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		26.00000	24,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,734.00000	1,758,000	21.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		2.00000	1,000	21.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,732.00000	2,757,000	25.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	25.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,732.00000	3,757,000	29.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	29.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,468.00000	8,443,000	41.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	36.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,468.00000	6,443,000	36.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,468.00000	4,443,000	30.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		6.00000	6,000	26.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,474.00000	2,449,000	26.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		107.00000	115,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		575.00000	558,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		587.00000	608,000	16.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		55.00000	51,000	16.50	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,534.00000	1,559,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		2.00000	2,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,532.00000	2,557,000	24.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	24.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,532.00000	3,557,000	28.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	28.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,618.00000	8,593,000	41.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,618.00000	6,593,000	37.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,618.00000	4,593,000	30.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		5.00000	5,000	27.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,623.00000	2,598,000	27.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		84.00000	90,000	19.73	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		702.00000	683,000	19.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		471.00000	492,000	16.60	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		89.00000	85,000	16.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,385.00000	1,410,000	19.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		3.00000	3,000	19.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,382.00000	2,407,000	24.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	24.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,382.00000	3,407,000	27.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	27.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		23.00000	23,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,591.00000	1,566,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		27.00000	27,000	23.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,445.00000	1,420,000	23.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		880.00000	858,000	20.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		62.00000	65,000	20.69	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,017.00000	995,000	21.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		49.00000	52,000	21.41	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		29.00000	29,000	23.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,397.00000	1,372,000	23.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		33.00000	34,000	22.85	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,301.00000	1,277,000	22.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		57.00000	60,000	20.93	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		925.00000	903,000	20.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		177.00000	170,000	16.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		309.00000	327,000	16.75	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		281.00000	299,000	16.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		199.00000	192,000	16.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		834.00000	813,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		66.00000	70,000	20.45	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,106.00000	8,081,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,107.00000	6,082,000	28.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		14.00000	13,000	29.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,120.00000	4,094,000	29.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		59.00000	59,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,165.00000	2,140,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		324.00000	338,000	17.46	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		430.00000	419,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		946.00000	967,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		52.00000	48,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,900.00000	1,925,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		6.00000	6,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,895.00000	2,920,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,894.00000	3,919,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		176.00000	183,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		882.00000	864,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.08	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		8,156.00000	8,131,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,157.00000	6,132,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		13.00000	13,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,169.00000	4,144,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		56.00000	57,000	25.16	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,212.00000	2,188,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		904.00000	925,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		60.00000	56,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,851.00000	1,876,000	19.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		7.00000	7,000	19.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,845.00000	2,870,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,844.00000	3,869,000	28.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	28.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,206.00000	8,181,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,207.00000	6,182,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		13.00000	12,000	29.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,219.00000	4,193,000	29.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		54.00000	55,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,260.00000	2,236,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		291.00000	304,000	17.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		497.00000	485,000	17.84	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		863.00000	884,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		69.00000	65,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,802.00000	1,826,000	18.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		8.00000	7,000	18.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,795.00000	2,820,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,794.00000	3,819,000	27.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	27.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,256.00000	8,231,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	28.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,257.00000	6,232,000	28.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		12.00000	11,000	29.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,268.00000	4,242,000	29.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		52.00000	52,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,308.00000	2,283,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		276.00000	288,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		532.00000	519,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		823.00000	843,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		79.00000	74,000	15.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,753.00000	1,777,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		9.00000	8,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,745.00000	2,770,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,744.00000	3,769,000	27.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	27.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		307.00000	320,000	17.65	0.00	0	1,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		463.00000	451,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,306.00000	8,281,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	28.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,307.00000	6,282,000	28.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		11.00000	10,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,317.00000	4,291,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		50.00000	50,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,356.00000	2,331,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		262.00000	274,000	18.23	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		568.00000	555,000	18.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		785.00000	804,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		91.00000	85,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,704.00000	1,728,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		10.00000	9,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,695.00000	2,721,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	2,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,694.00000	3,719,000	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,356.00000	8,331,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	28.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,357.00000	6,332,000	28.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		10.00000	10,000	29.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,366.00000	4,341,000	29.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		48.00000	48,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,404.00000	2,379,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		249.00000	260,000	18.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		605.00000	591,000	18.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		747.00000	766,000	15.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		103.00000	97,000	15.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,655.00000	1,679,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		11.00000	10,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,646.00000	2,671,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		2.00000	2,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,644.00000	3,669,000	27.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	27.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,406.00000	8,381,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	28.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,407.00000	6,382,000	28.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		10.00000	9,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,416.00000	4,390,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		46.00000	46,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,452.00000	2,427,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		237.00000	247,000	18.62	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		643.00000	628,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		710.00000	729,000	16.08	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	7.25	Put		116.00000	110,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,606.00000	1,630,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		12.00000	11,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,596.00000	2,621,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		2.00000	2,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,594.00000	3,619,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,606.00000	8,581,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	28.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,607.00000	6,582,000	28.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		7.00000	7,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,613.00000	4,588,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		40.00000	39,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,646.00000	2,620,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		194.00000	202,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		800.00000	783,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		575.00000	593,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		181.00000	174,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,411.00000	1,435,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		17.00000	16,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,396.00000	2,421,000	21.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	2,000	21.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,394.00000	3,419,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	26.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,556.00000	8,531,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	28.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,557.00000	6,532,000	28.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		8.00000	7,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,564.00000	4,538,000	29.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		41.00000	41,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,597.00000	2,572,000	26.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		203.00000	212,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		759.00000	743,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		607.00000	625,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		163.00000	156,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,460.00000	1,483,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		16.00000	14,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,446.00000	2,471,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		2.00000	2,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,444.00000	3,469,000	26.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	26.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		168.00000	175,000	19.97	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		924.00000	906,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,656.00000	8,631,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,657.00000	6,632,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		7.00000	7,000	29.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,663.00000	4,638,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		38.00000	38,000	26.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,694.00000	2,669,000	26.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		185.00000	192,000	19.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		841.00000	823,000	19.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		544.00000	561,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		200.00000	192,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,363.00000	1,386,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		19.00000	17,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,347.00000	2,372,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		3.00000	3,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,344.00000	3,369,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		225.00000	235,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		681.00000	666,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,006.00000	7,981,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,007.00000	5,982,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		16.00000	15,000	29.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,022.00000	3,996,000	29.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		64.00000	65,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,070.00000	2,046,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		360.00000	376,000	17.07	0.00	0	10
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		366.00000	357,000	17.07	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	6.85	Call		1,032.00000	1,053,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		38.00000	34,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,999.00000	2,024,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		5.00000	5,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,995.00000	3,020,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,994.00000	4,019,000	28.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	28.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,056.00000	8,031,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,057.00000	6,032,000	28.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		15.00000	14,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,071.00000	4,045,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		61.00000	62,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,117.00000	2,093,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		342.00000	356,000	17.26	10,680,000.00	30,000	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		398.00000	387,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		988.00000	1,010,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		44.00000	41,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,950.00000	1,974,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		6.00000	5,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,945.00000	2,970,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,944.00000	3,969,000	28.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	28.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,456.00000	8,431,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	28.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,457.00000	6,432,000	28.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		9.00000	9,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,465.00000	4,440,000	29.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		45.00000	44,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,501.00000	2,475,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		675.00000	693,000	16.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		131.00000	124,000	16.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,557.00000	1,581,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		13.00000	12,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,546.00000	2,571,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		2.00000	2,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,544.00000	3,569,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,506.00000	8,481,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	28.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,507.00000	6,482,000	28.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		8.00000	8,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,514.00000	4,489,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		43.00000	43,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,549.00000	2,524,000	25.98	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	8.35	Call		214.00000	223,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		720.00000	704,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		640.00000	658,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		146.00000	139,000	16.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,508.00000	1,532,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		14.00000	13,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,496.00000	2,521,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		2.00000	2,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,494.00000	3,519,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	29.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,206.00000	7,181,000	29.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		3.00000	3,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,209.00000	5,184,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		26.00000	25,000	27.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,232.00000	3,206,000	27.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		113.00000	117,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,319.00000	1,298,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,794.00000	4,819,000	28.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	28.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,364.00000	1,343,000	21.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		108.00000	112,000	21.91	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		80.00000	82,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,736.00000	1,713,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		100.00000	103,000	22.30	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	9.20	Put		1,456.00000	1,434,000	22.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		78.00000	79,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,784.00000	1,760,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		383.00000	399,000	16.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		339.00000	330,000	16.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		0.00000	1,164,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		0.00000	133,000	21.13	3,990,000.00	30,000	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		443.00000	461,000	17.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		489.00000	481,000	17.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		425.00000	442,000	17.60	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		521.00000	512,000	17.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		462.00000	480,000	17.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		458.00000	450,000	17.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		844.00000	831,000	19.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		298.00000	311,000	19.08	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,634.00000	2,609,000	25.02	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		88.00000	89,000	25.02	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		859.00000	882,000	16.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		244.00000	240,000	16.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		828.00000	851,000	16.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		263.00000	259,000	16.41	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		890.00000	913,000	16.20	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		225.00000	221,000	16.20	0.00	0	0
Total \$ / R Option										14,670,000.00	60,000	163,785
Total \$ / R										219,264,666.80	86,248	402,011

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			11.61530	11.58420			1,870,063.30	161	19,221
£ / R	On	13/12/2010	Foreign Exchange Future			11.78350	11.75210			0.00	0	12,057
£ / R	On	14/03/2011	Foreign Exchange Future			11.95020	11.91640			0.00	0	500
Total £ / R Future										1,870,063.30	161	31,778
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		81.00000	89,000	20.02	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,297.00000	1,274,000	20.02	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		90.00000	99,000	19.67	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,206.00000	1,184,000	19.67	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		85.00000	94,000	19.84	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,251.00000	1,229,000	19.84	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		459.00000	474,000	16.41	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		607.00000	591,000	16.41	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		575.00000	559,000	16.28	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		477.00000	492,000	16.28	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		706.00000	722,000	16.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		590.00000	572,000	16.05	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		684.00000	700,000	16.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		618.00000	600,000	16.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		728.00000	744,000	15.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		562.00000	544,000	15.98	0.00	0	0
Total £ / R Option										0.00	0	50
Total £ / R										1,870,063.30	161	31,828
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08700	0.08670			0.00	0	50
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08840	0.08810			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										0.00	0	50
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		532.00000	563,000	19.96	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		152.00000	153,000	19.96	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		608.00000	640,000	21.48	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		398.00000	400,000	21.48	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		290.00000	311,000	24.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,080.00000	1,071,000	24.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,277.00000	1,309,000	19.35	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		67.00000	69,000	19.35	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	50
€ / R	On	13/09/2010	Foreign Exchange Future			9.53660	9.52240			648,488.80	68	17,729
€ / R	On	13/12/2010	Foreign Exchange Future			9.68080	9.66740			0.00	0	5,937
€ / R	On	14/03/2011	Foreign Exchange Future			9.82430	9.81080			0.00	0	600
Total € / R Future										648,488.80	68	24,266
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		14.00000	15,000	23.54	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,157.00000	2,143,000	23.54	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		86.00000	93,000	17.48	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		764.00000	756,000	17.48	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,035.00000	1,024,000	18.81	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		57.00000	61,000	18.81	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		594.00000	589,000	16.60	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		116.00000	126,000	16.60	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		437.00000	434,000	15.72	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	9.80	Call		159.00000	171,000	15.72	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		373.00000	389,000	14.42	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		151.00000	152,000	14.42	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,533.00000	10,519,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,533.00000	8,519,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,534.00000	6,520,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		11.00000	12,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,544.00000	4,531,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		53.00000	55,000	23.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,586.00000	2,574,000	23.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		105.00000	108,000	20.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,638.00000	1,627,000	20.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		233.00000	240,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		766.00000	759,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		645.00000	658,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		178.00000	177,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,490.00000	1,503,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		23.00000	22,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		59.00000	61,000	22.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,442.00000	2,430,000	22.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,583.00000	10,569,000	28.19	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	18.25	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,583.00000	8,569,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	26.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,584.00000	6,570,000	26.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		11.00000	11,000	26.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,594.00000	4,580,000	26.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		51.00000	53,000	23.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,634.00000	2,622,000	23.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		102.00000	105,000	20.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,685.00000	1,674,000	20.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		222.00000	230,000	16.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		805.00000	799,000	16.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		613.00000	626,000	14.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		196.00000	195,000	14.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,442.00000	1,455,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		25.00000	24,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,283.00000	11,269,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,283.00000	9,269,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	27.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,284.00000	7,270,000	27.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		4.00000	5,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,287.00000	5,274,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		32.00000	33,000	24.78	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	12.95	Put		3,315.00000	3,302,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		63.00000	66,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,346.00000	2,335,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		125.00000	129,000	19.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,408.00000	1,398,000	19.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		294.00000	303,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		577.00000	572,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		822.00000	835,000	14.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		105.00000	104,000	14.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,183.00000	11,169,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,183.00000	9,169,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	26.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,184.00000	7,170,000	26.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		5.00000	5,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,188.00000	5,174,000	25.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		34.00000	35,000	24.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,217.00000	3,204,000	24.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		68.00000	71,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,251.00000	2,240,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		135.00000	140,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,318.00000	1,309,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		324.00000	334,000	15.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		507.00000	503,000	15.49	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	8.85	Call		900.00000	912,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		83.00000	81,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,333.00000	10,319,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,333.00000	8,319,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,334.00000	6,320,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		15.00000	15,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,348.00000	4,334,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		61.00000	63,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,394.00000	2,382,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		121.00000	125,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,454.00000	1,444,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		280.00000	289,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		613.00000	608,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		785.00000	797,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		118.00000	116,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,683.00000	1,696,000	15.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		16.00000	15,000	15.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,433.00000	10,419,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,433.00000	8,419,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	25.87	0.00	0	0

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	16.10	Put		6,434.00000	6,420,000	25.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		13.00000	14,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,446.00000	4,433,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		57.00000	59,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,490.00000	2,478,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		113.00000	116,000	19.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,546.00000	1,535,000	19.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		255.00000	263,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		688.00000	682,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		713.00000	726,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		146.00000	145,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,586.00000	1,600,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		19.00000	19,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,733.00000	10,719,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,733.00000	8,719,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	26.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,734.00000	6,720,000	26.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		9.00000	9,000	26.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,742.00000	4,728,000	26.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		46.00000	48,000	23.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,779.00000	2,767,000	23.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		92.00000	95,000	20.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,825.00000	1,814,000	20.94	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	10.40	Call		195.00000	201,000	17.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		928.00000	920,000	17.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		523.00000	537,000	14.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		256.00000	256,000	14.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,299.00000	1,313,000	14.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		32.00000	32,000	14.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,883.00000	10,869,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,883.00000	8,869,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	26.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,884.00000	6,870,000	26.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		7.00000	8,000	25.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,890.00000	4,877,000	25.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		42.00000	43,000	23.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,925.00000	2,912,000	23.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		84.00000	87,000	21.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,967.00000	1,956,000	21.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		172.00000	177,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,055.00000	1,046,000	17.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		443.00000	457,000	14.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		326.00000	326,000	14.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,158.00000	1,173,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		41.00000	42,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.19	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	19.85	Put		10,183.00000	10,169,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,183.00000	8,170,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	2,000	25.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,184.00000	6,171,000	25.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		17.00000	18,000	26.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,200.00000	4,187,000	26.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,830.00000	1,843,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		13.00000	12,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,233.00000	10,219,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,233.00000	8,219,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,234.00000	6,220,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		16.00000	17,000	26.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,249.00000	4,236,000	26.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		66.00000	68,000	22.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,299.00000	2,287,000	22.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		130.00000	134,000	19.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,363.00000	1,353,000	19.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		309.00000	318,000	15.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		542.00000	537,000	15.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		861.00000	873,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		94.00000	92,000	13.95	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	7.90	Call		1,781.00000	1,794,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		14.00000	13,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,283.00000	10,269,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,283.00000	8,269,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	25.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,284.00000	6,270,000	25.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		15.00000	16,000	26.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,298.00000	4,285,000	26.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,732.00000	1,745,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		15.00000	14,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		846.00000	839,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		213.00000	220,000	17.07	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		499.00000	513,000	15.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		488.00000	489,000	15.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		481.00000	494,000	15.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		520.00000	520,000	15.26	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		522.00000	535,000	15.04	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		461.00000	461,000	15.04	0.00	0	0
Total € / R Option										0.00	0	6,840
Total € / R										648,488.80	68	31,106
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.64370	6.63600			1,534,694.70	231	9,445
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.66810	6.66100			0.00	0	8,256
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.69220	6.68390			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R Future							1,534,694.70	231	17,701
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		76.00000	86,000	14.76	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		340.00000	342,000	14.76	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		170.00000	185,000	15.43	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		409.00000	417,000	15.43	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		446.00000	453,000	15.64	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		157.00000	171,000	15.64	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		309.00000	328,000	14.66	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		325.00000	336,000	14.66	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		291.00000	309,000	14.85	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		357.00000	367,000	14.85	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		332.00000	350,000	14.56	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		298.00000	308,000	14.56	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							1,534,694.70	231	17,901
CAD/ R On 13/09/2010 Foreign Exchange Future			7.44920	7.39140			0.00	0	75
CAD/ R On 13/12/2010 Foreign Exchange Future			7.54930	7.49140			0.00	0	0
Total CAD/ R Future							0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		106.00000	131,000	11.08	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		215.00000	182,000	11.08	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		165.00000	185,000	12.17	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		374.00000	336,000	12.17	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		151.00000	169,000	12.31	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		410.00000	370,000	12.31	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		180.00000	202,000	12.03	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		339.00000	303,000	12.03	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							208,647,913.60	26,708	312,096
Total Options							14,670,000.00	60,000	170,875
Grand Total:							223,317,913.60	86,708	482,971