



Currency Derivatives Daily MTM Report

Daily summary for: 20/07/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future			7.68150	7.73880			44,521,974.00	5,796	221,070
\$ / R	On	13/12/2010	Foreign Exchange Future			7.79170	7.85070			16,206,736.00	2,080	34,446
\$ / R	On	14/03/2011	Foreign Exchange Future			7.90570	7.96360			1,691,819.80	214	1,150
\$ / R	On	13/06/2011	Foreign Exchange Future			8.01830	8.07830			0.00	0	2,900
Total \$ / R Future										62,420,529.80	8,090	259,566
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,111.00000	8,169,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,111.00000	6,169,000	42.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	33.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,111.00000	4,169,000	33.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		1.00000	1,000	24.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,112.00000	2,170,000	24.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		896.00000	840,000	17.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		7.00000	9,000	17.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,889.00000	1,832,000	22.68	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	1,000	22.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,889.00000	2,832,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,889.00000	3,832,000	31.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	31.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,061.00000	8,119,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	42.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,061.00000	6,119,000	42.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	32.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,061.00000	4,119,000	32.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		2.00000	1,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,063.00000	2,120,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		166.00000	139,000	16.08	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		227.00000	258,000	16.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		944.00000	888,000	17.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		5.00000	7,000	17.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,939.00000	1,882,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	1,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,939.00000	2,882,000	19.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	1,000	19.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,939.00000	3,882,000	32.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	1,000	32.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		148.00000	123,000	16.28	0.00	0	569
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		259.00000	292,000	16.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,161.00000	8,219,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,161.00000	6,219,000	42.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	33.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,161.00000	4,219,000	33.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		1.00000	1,000	24.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,162.00000	2,220,000	24.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		131.00000	108,000	16.48	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		292.00000	327,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		848.00000	792,000	17.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		9.00000	11,000	17.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,839.00000	1,782,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,839.00000	2,782,000	19.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	19.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,839.00000	3,782,000	30.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	30.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,211.00000	8,269,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,211.00000	6,269,000	42.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	33.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,211.00000	4,269,000	33.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		1.00000	1,000	24.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,212.00000	2,270,000	24.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		116.00000	95,000	16.68	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		327.00000	364,000	16.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		800.00000	745,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		11.00000	14,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,789.00000	1,732,000	22.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	22.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,789.00000	2,732,000	20.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	20.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,789.00000	3,732,000	30.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	30.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,311.00000	8,369,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	42.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,311.00000	6,369,000	42.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	34.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,311.00000	4,369,000	34.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		1.00000	1,000	25.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,312.00000	2,370,000	25.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		90.00000	74,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		401.00000	443,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		707.00000	653,000	16.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		18.00000	22,000	16.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,689.00000	1,632,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	1,000	21.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,689.00000	2,632,000	20.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	20.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,689.00000	3,632,000	28.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	28.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,361.00000	8,419,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,361.00000	6,419,000	43.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,361.00000	4,419,000	34.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		1.00000	1,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,362.00000	2,420,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		80.00000	65,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		441.00000	484,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		661.00000	608,000	16.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		22.00000	27,000	16.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,639.00000	1,582,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	1,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,639.00000	2,582,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,639.00000	3,582,000	27.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	27.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,411.00000	8,469,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,411.00000	6,469,000	43.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	34.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,411.00000	4,469,000	34.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		1.00000	1,000	25.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,412.00000	2,470,000	25.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		70.00000	57,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		481.00000	526,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		616.00000	563,000	16.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		27.00000	32,000	16.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,589.00000	1,532,000	20.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	1,000	20.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,589.00000	2,532,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,589.00000	3,532,000	27.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	27.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,561.00000	8,619,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,561.00000	6,619,000	43.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	35.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,561.00000	4,619,000	35.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		1.00000	1,000	26.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,562.00000	2,620,000	26.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		488.00000	438,000	16.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		49.00000	57,000	16.35	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	6.30	Call		1,440.00000	1,382,000	19.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	19.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,439.00000	2,382,000	21.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	21.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,439.00000	3,382,000	24.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	24.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,511.00000	8,569,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,511.00000	6,569,000	43.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,511.00000	4,569,000	35.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		1.00000	1,000	26.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,512.00000	2,570,000	26.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		55.00000	44,000	17.90	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		566.00000	613,000	17.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		529.00000	479,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		40.00000	48,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,490.00000	1,432,000	20.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	20.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,489.00000	2,432,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,489.00000	3,432,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	46.25	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		8,661.00000	8,719,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,661.00000	6,719,000	43.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	35.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,661.00000	4,719,000	35.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		1.00000	0,000	26.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,662.00000	2,719,000	26.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		37.00000	29,000	18.50	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		698.00000	748,000	18.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		409.00000	362,000	16.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		70.00000	81,000	16.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,340.00000	1,283,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		1.00000	2,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,339.00000	2,282,000	22.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	22.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,339.00000	3,282,000	23.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	23.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		48.00000	38,000	18.10	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		609.00000	657,000	18.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,961.00000	8,019,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	42.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,961.00000	6,019,000	42.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	32.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		3,961.00000	4,019,000	32.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		2.00000	1,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		1,963.00000	2,020,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		212.00000	178,000	15.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		173.00000	197,000	15.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,042.00000	985,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		3.00000	4,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,039.00000	1,982,000	23.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	1,000	23.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,039.00000	2,982,000	19.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	1,000	19.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,039.00000	3,982,000	33.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	1,000	33.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,011.00000	8,069,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	42.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,011.00000	6,069,000	42.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	32.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,011.00000	4,069,000	32.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		2.00000	1,000	23.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,013.00000	2,070,000	23.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		187.00000	157,000	15.87	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		198.00000	226,000	15.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		993.00000	936,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		4.00000	5,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,989.00000	1,932,000	23.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	1,000	23.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,989.00000	2,932,000	19.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	1,000	19.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,989.00000	3,932,000	32.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	1,000	32.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,261.00000	8,319,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,261.00000	6,319,000	42.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	33.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,261.00000	4,319,000	33.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	25.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,262.00000	2,320,000	25.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		102.00000	84,000	16.88	1,680,000.00	20,000	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		363.00000	403,000	16.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		753.00000	698,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		14.00000	17,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,739.00000	1,682,000	21.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	21.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,739.00000	2,682,000	20.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	20.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,739.00000	3,682,000	29.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	29.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,461.00000	8,519,000	46.25	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		6,461.00000	6,519,000	43.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	34.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,461.00000	4,519,000	34.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		1.00000	1,000	25.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,462.00000	2,520,000	25.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		62.00000	50,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		523.00000	569,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		572.00000	521,000	16.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		33.00000	40,000	16.52	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,539.00000	1,482,000	20.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	1,000	20.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,539.00000	2,482,000	21.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	21.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,539.00000	3,482,000	26.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	26.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,611.00000	8,669,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,611.00000	6,669,000	43.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	35.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,611.00000	4,669,000	35.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		1.00000	1,000	26.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,612.00000	2,670,000	26.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		42.00000	34,000	18.30	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		653.00000	703,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		447.00000	399,000	16.27	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		58.00000	68,000	16.27	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,390.00000	1,333,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		1.00000	2,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,389.00000	2,332,000	22.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	22.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,389.00000	3,332,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		4.00000	3,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,565.00000	1,622,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		6.00000	5,000	21.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,417.00000	1,474,000	21.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		836.00000	889,000	19.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		25.00000	20,000	19.11	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		978.00000	1,033,000	19.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		17.00000	14,000	19.72	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		7.00000	5,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,368.00000	1,424,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		8.00000	7,000	20.93	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,269.00000	1,326,000	20.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		22.00000	18,000	19.31	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		883.00000	937,000	19.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		131.00000	150,000	15.84	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		270.00000	231,000	15.84	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		240.00000	203,000	15.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		151.00000	172,000	15.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		790.00000	842,000	18.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		29.00000	23,000	18.91	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,099.00000	8,158,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,099.00000	6,158,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		8.00000	7,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,107.00000	4,165,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		44.00000	41,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,143.00000	2,199,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		291.00000	267,000	17.14	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		390.00000	425,000	17.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		936.00000	882,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		35.00000	40,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,905.00000	1,846,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,901.00000	2,842,000	24.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,901.00000	3,842,000	28.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	28.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		147.00000	135,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		846.00000	893,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	32.54	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	16.00	Put		8,149.00000	8,208,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	29.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,149.00000	6,208,000	29.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		7.00000	7,000	29.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,156.00000	4,215,000	29.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		42.00000	39,000	25.72	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,191.00000	2,247,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		893.00000	840,000	15.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		42.00000	48,000	15.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,855.00000	1,796,000	19.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	19.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,851.00000	2,792,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,851.00000	3,792,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,199.00000	8,258,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,199.00000	6,258,000	29.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		7.00000	6,000	29.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,206.00000	4,264,000	29.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		40.00000	37,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,239.00000	2,295,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		258.00000	237,000	17.58	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		457.00000	495,000	17.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		851.00000	798,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		50.00000	56,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,806.00000	1,747,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	5,000	18.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,801.00000	2,742,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,801.00000	3,742,000	28.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	28.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,249.00000	8,308,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	29.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,249.00000	6,308,000	29.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		7.00000	6,000	29.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,256.00000	4,314,000	29.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		38.00000	35,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,287.00000	2,343,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		244.00000	223,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		493.00000	531,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		809.00000	758,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		58.00000	66,000	15.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,756.00000	1,697,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	5,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,751.00000	2,692,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,751.00000	3,692,000	27.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	27.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		274.00000	251,000	17.36	40,160.00	160	21,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		423.00000	459,000	17.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,299.00000	8,358,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,299.00000	6,358,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		6.00000	5,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,305.00000	4,363,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		36.00000	34,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,335.00000	2,392,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		230.00000	211,000	18.02	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		529.00000	569,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		769.00000	718,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		68.00000	76,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,707.00000	1,648,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	6,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,702.00000	2,643,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,701.00000	3,642,000	27.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	27.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,349.00000	8,408,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	29.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,349.00000	6,408,000	29.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		6.00000	5,000	29.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,355.00000	4,413,000	29.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		35.00000	32,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,384.00000	2,440,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		217.00000	199,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		566.00000	607,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		729.00000	680,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		78.00000	88,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,657.00000	1,599,000	18.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	7,000	18.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,652.00000	2,593,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,651.00000	3,592,000	27.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	27.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,399.00000	8,458,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	29.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,399.00000	6,458,000	29.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		5.00000	5,000	29.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,404.00000	4,463,000	29.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		33.00000	31,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,432.00000	2,489,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		205.00000	188,000	18.46	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		604.00000	646,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		691.00000	643,000	15.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		90.00000	101,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,608.00000	1,549,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		7.00000	7,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,602.00000	2,543,000	23.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	23.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,601.00000	3,542,000	27.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	27.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,599.00000	8,658,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,599.00000	6,658,000	30.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		4.00000	4,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,603.00000	4,662,000	29.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		27.00000	26,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,626.00000	2,684,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		164.00000	151,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		763.00000	809,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		550.00000	507,000	15.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		149.00000	165,000	15.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,412.00000	1,353,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		11.00000	11,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,402.00000	2,343,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,401.00000	3,342,000	26.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	26.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,549.00000	8,608,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,549.00000	6,608,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		4.00000	4,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,553.00000	4,612,000	29.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		29.00000	27,000	26.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,578.00000	2,635,000	26.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		173.00000	159,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		722.00000	767,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		583.00000	539,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		132.00000	147,000	15.88	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,461.00000	1,402,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	10,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,452.00000	2,393,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,451.00000	3,392,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		140.00000	129,000	19.99	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		889.00000	937,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,649.00000	8,708,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,649.00000	6,708,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		4.00000	3,000	29.49	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	12.50	Put		4,653.00000	4,711,000	29.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		26.00000	24,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,675.00000	2,732,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		155.00000	143,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		804.00000	851,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		517.00000	477,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		166.00000	185,000	16.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,363.00000	1,304,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		12.00000	12,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,352.00000	2,293,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,351.00000	3,292,000	26.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	26.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		194.00000	178,000	18.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		643.00000	686,000	18.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		7,999.00000	8,058,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		5,999.00000	6,058,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		9.00000	8,000	29.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,008.00000	4,066,000	29.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		48.00000	45,000	25.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,047.00000	2,103,000	25.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		328.00000	301,000	16.70	0.00	0	8,010
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		327.00000	359,000	16.70	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		1,026.00000	970,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		25.00000	28,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		2,004.00000	1,945,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		3,001.00000	2,942,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		4,001.00000	3,942,000	28.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	28.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,049.00000	8,108,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,049.00000	6,108,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		9.00000	8,000	29.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,058.00000	4,116,000	29.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		46.00000	43,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,095.00000	2,151,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		309.00000	283,000	16.92	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		358.00000	391,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		981.00000	926,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		30.00000	34,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,954.00000	1,895,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	3,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,951.00000	2,892,000	25.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	25.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,951.00000	3,892,000	28.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	28.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,449.00000	8,508,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,449.00000	6,508,000	29.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		5.00000	4,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,454.00000	4,512,000	29.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		31.00000	29,000	26.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,480.00000	2,537,000	26.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		654.00000	607,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		103.00000	115,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,559.00000	1,500,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	8,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,552.00000	2,493,000	23.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	23.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,551.00000	3,492,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,499.00000	8,558,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,499.00000	6,558,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		5.00000	4,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,504.00000	4,562,000	29.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		30.00000	28,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,529.00000	2,586,000	26.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		183.00000	168,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		682.00000	726,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		618.00000	573,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		117.00000	131,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,510.00000	1,451,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	9,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,502.00000	2,443,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,501.00000	3,442,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,199.00000	7,258,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		2.00000	1,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,201.00000	5,259,000	29.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		16.00000	15,000	28.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,215.00000	3,273,000	28.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		90.00000	84,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,289.00000	1,342,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,801.00000	4,742,000	28.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	28.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,335.00000	1,388,000	22.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		86.00000	80,000	22.19	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		62.00000	58,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,711.00000	1,766,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		79.00000	74,000	22.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,428.00000	1,482,000	22.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		60.00000	56,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,759.00000	1,814,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		351.00000	320,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		300.00000	328,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,153.00000	1,204,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		104.00000	96,000	21.31	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		206.00000	227,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		457.00000	419,000	16.18	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,063.00000	1,113,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		114.00000	105,000	20.87	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		402.00000	367,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		251.00000	275,000	16.33	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,243.00000	1,295,000	21.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		94.00000	87,000	21.75	0.00	0	20,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		421.00000	396,000	17.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		457.00000	490,000	17.28	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		403.00000	379,000	17.46	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		489.00000	523,000	17.46	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		440.00000	414,000	17.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		426.00000	458,000	17.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		812.00000	854,000	19.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		276.00000	260,000	19.06	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,611.00000	2,665,000	25.51	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		75.00000	71,000	25.51	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	13/06/2011	Foreign Exchange Option	7.45	Call		852.00000	810,000	16.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		224.00000	242,000	16.17	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		821.00000	780,000	16.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		243.00000	262,000	16.26	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		884.00000	841,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		206.00000	223,000	16.09	0.00	0	0
Total \$ / R Option										1,720,160.00	20,160	381,645
Total \$ / R										64,140,689.80	28,250	641,211
£ / R	On	13/09/2010	Foreign Exchange Future			11.70300	11.76700			0.00	0	21,131
£ / R	On	13/12/2010	Foreign Exchange Future			11.86630	11.93280			0.00	0	12,417
£ / R	On	14/03/2011	Foreign Exchange Future			12.03280	12.09870			0.00	0	510
Total £ / R Future										0.00	0	34,058
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		54.00000	51,000	19.19	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,087.00000	1,148,000	19.19	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		62.00000	58,000	18.79	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		995.00000	1,055,000	18.79	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		58.00000	55,000	18.99	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,041.00000	1,102,000	18.99	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		414.00000	465,000	15.95	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		181.00000	168,000	15.95	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		478.00000	448,000	15.51	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		445.00000	482,000	15.51	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		418.00000	452,000	15.37	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		501.00000	468,000	15.37	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		755.00000	721,000	15.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		456.00000	488,000	15.60	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		730.00000	697,000	15.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		481.00000	514,000	15.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		780.00000	745,000	15.53	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		431.00000	462,000	15.53	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										0.00	0	34,525
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08830	0.08930			0.00	0	221
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08970	0.09070			0.00	0	0
Total ¥ / R Future										0.00	0	221
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		687.00000	597,000	17.70	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		47.00000	57,000	17.70	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		708.00000	640,000	19.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		238.00000	270,000	19.41	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		313.00000	278,000	22.86	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		843.00000	908,000	22.86	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,500.00000	1,404,000	18.52	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		30.00000	34,000	18.52	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	221
€ / R	On	13/09/2010	Foreign Exchange Future			9.89800	10.02870			9,729,734.00	983	16,098
€ / R	On	13/12/2010	Foreign Exchange Future			10.03650	10.17030			1,304,745.00	130	6,602
€ / R	On	14/03/2011	Foreign Exchange Future			10.17860	10.31130			0.00	0	8,620

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										11,034,479.00	1,113	31,320
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		5.00000	4,000	18.94	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,641.00000	1,771,000	18.94	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		148.00000	107,000	14.59	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		319.00000	409,000	14.59	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		546.00000	655,000	15.48	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		75.00000	53,000	15.48	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		198.00000	270,000	13.99	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		227.00000	168,000	13.99	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		117.00000	165,000	13.77	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		346.00000	263,000	13.77	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		751.00000	632,000	14.15	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		22.00000	34,000	14.15	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,030.00000	10,164,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	28.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,030.00000	8,164,000	28.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	25.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,031.00000	6,165,000	25.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		11.00000	4,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,041.00000	4,168,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		58.00000	51,000	21.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,088.00000	2,215,000	21.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		131.00000	113,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,161.00000	1,277,000	18.30	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	10.20	Call		360.00000	312,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		390.00000	476,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1,024.00000	905,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		54.00000	69,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,979.00000	1,845,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		9.00000	9,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		65.00000	57,000	21.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		1,945.00000	2,071,000	21.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,080.00000	10,214,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	28.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,080.00000	8,214,000	28.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,081.00000	6,215,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		10.00000	4,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,090.00000	4,218,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		55.00000	49,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,135.00000	2,263,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		125.00000	108,000	18.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,205.00000	1,322,000	18.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		341.00000	295,000	15.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		421.00000	509,000	15.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		982.00000	863,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		62.00000	77,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,930.00000	1,795,000	15.91	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	8.25	Put		10.00000	9,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,780.00000	10,914,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,780.00000	8,914,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	26.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		6,781.00000	6,915,000	26.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		4.00000	2,000	23.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,784.00000	4,916,000	23.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		29.00000	24,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,809.00000	2,938,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		70.00000	61,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,850.00000	1,975,000	20.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		166.00000	142,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		946.00000	1,056,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		484.00000	410,000	14.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		264.00000	324,000	14.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,253.00000	1,126,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		33.00000	40,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,680.00000	10,814,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,680.00000	8,814,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	26.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,681.00000	6,815,000	26.59	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	14.85	Call		5.00000	2,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,685.00000	4,816,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		32.00000	27,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,712.00000	2,841,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		76.00000	65,000	20.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,756.00000	1,879,000	20.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		183.00000	157,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		863.00000	971,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		542.00000	457,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		222.00000	271,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,348.00000	1,218,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		28.00000	32,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,830.00000	9,964,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	28.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,830.00000	7,964,000	28.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	25.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,831.00000	5,965,000	25.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		12.00000	6,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,842.00000	3,970,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		68.00000	59,000	20.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		1,898.00000	2,023,000	20.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		158.00000	136,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		988.00000	1,100,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		456.00000	388,000	14.64	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	10.00	Put		286.00000	352,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,206.00000	1,081,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		36.00000	45,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,176.00000	2,043,000	17.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		6.00000	7,000	17.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,930.00000	10,064,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	28.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,930.00000	8,064,000	28.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,931.00000	6,065,000	25.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		12.00000	5,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		3,942.00000	4,069,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		63.00000	55,000	21.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		1,993.00000	2,119,000	21.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		144.00000	124,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,074.00000	1,188,000	17.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		404.00000	348,000	14.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		334.00000	412,000	14.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,113.00000	992,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		43.00000	56,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2,077.00000	1,944,000	16.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		7.00000	8,000	16.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,230.00000	10,364,000	29.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	28.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,230.00000	8,364,000	28.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,231.00000	6,365,000	25.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		8.00000	3,000	22.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,238.00000	4,367,000	22.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		48.00000	45,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,278.00000	2,409,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		109.00000	94,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,339.00000	1,458,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		291.00000	250,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		521.00000	614,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		859.00000	740,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		89.00000	104,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,783.00000	1,648,000	15.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		13.00000	12,000	15.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,380.00000	10,514,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,380.00000	8,514,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,381.00000	6,515,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		7.00000	3,000	22.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,387.00000	4,517,000	22.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		42.00000	39,000	22.47	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	12.55	Put		2,422.00000	2,553,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		96.00000	83,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,476.00000	1,597,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		248.00000	213,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		628.00000	727,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		744.00000	629,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		124.00000	143,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,636.00000	1,501,000	14.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		16.00000	15,000	14.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,680.00000	9,814,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	28.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,680.00000	7,814,000	28.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		2.00000	1,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,682.00000	5,815,000	24.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		14.00000	7,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,694.00000	3,821,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,325.00000	2,191,000	17.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	5,000	17.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,730.00000	9,864,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,730.00000	7,864,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	25.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,731.00000	5,865,000	25.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		13.00000	6,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,743.00000	3,870,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		73.00000	63,000	20.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,803.00000	1,927,000	20.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		174.00000	150,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		904.00000	1,014,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		512.00000	433,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		242.00000	297,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,300.00000	1,172,000	14.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		30.00000	36,000	14.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,275.00000	2,142,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		5.00000	6,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,780.00000	9,914,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	28.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,780.00000	7,914,000	28.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	25.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,781.00000	5,915,000	25.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		13.00000	6,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,793.00000	3,920,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,226.00000	2,092,000	17.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	6,000	17.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		453.00000	543,000	15.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		323.00000	279,000	15.48	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		765.00000	676,000	14.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		254.00000	297,000	14.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		735.00000	648,000	14.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		274.00000	319,000	14.46	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		797.00000	705,000	14.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		236.00000	276,000	14.34	0.00	0	0
Total € / R Option										0.00	0	6,840
Total € / R										11,034,479.00	1,113	38,160
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.68840	6.65990			167,210.00	25	8,081
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.70950	6.68290			0.00	0	8,167
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.73190	6.70420			0.00	0	5
Total AU\$ / R Future										167,210.00	25	16,253
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		53.00000	58,000	13.21	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		293.00000	270,000	13.21	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		151.00000	158,000	14.05	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		368.00000	349,000	14.05	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		405.00000	385,000	14.27	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		138.00000	144,000	14.27	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		302.00000	313,000	13.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		298.00000	281,000	13.77	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		281.00000	291,000	13.83	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		327.00000	309,000	13.83	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		325.00000	337,000	13.71	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		271.00000	255,000	13.71	0.00	0	0
Total AU\$ / R Option										0.00	0	200

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R							167,210.00	25	16,453
CAD/ R On 13/09/2010 Foreign Exchange Future			7.26720	7.32630			0.00	0	75
CAD/ R On 13/12/2010 Foreign Exchange Future			7.36120	7.42180			0.00	0	0
Total CAD/ R Future							0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		75.00000	60,000	12.99	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		249.00000	293,000	12.99	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		114.00000	99,000	12.10	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		392.00000	438,000	12.10	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		102.00000	89,000	12.25	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		430.00000	478,000	12.25	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		127.00000	110,000	11.95	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		355.00000	399,000	11.95	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							73,622,218.80	9,228	341,493
Total Options							1,720,160.00	20,160	389,152
Grand Total:							75,342,378.80	29,388	730,645