



Currency Derivatives Daily MTM Report

Daily summary for: 23/07/2010

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			7.51800	7.50980			101,214,834.00	13,463	232,949
\$ / R	On	13/12/2010	Foreign Exchange Future			7.62960	7.62020			8,842,706.40	1,159	37,249
\$ / R	On	14/03/2011	Foreign Exchange Future			7.74140	7.73060			8,825,196.00	1,140	2,297
\$ / R	On	13/06/2011	Foreign Exchange Future			7.85390	7.84240			0.00	0	2,900
Total \$ / R Future										118,882,736.40	15,762	275,395
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,340.00000	8,332,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,340.00000	6,332,000	43.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,340.00000	4,332,000	35.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		1.00000	1,000	25.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,341.00000	2,333,000	25.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		677.00000	684,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		17.00000	16,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,660.00000	1,668,000	21.66	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	5.85	Put		0.00000	0,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,660.00000	2,668,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,660.00000	3,668,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,290.00000	8,282,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	43.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,290.00000	6,282,000	43.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	35.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,290.00000	4,282,000	35.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		1.00000	1,000	25.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,291.00000	2,283,000	25.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		82.00000	81,000	16.49	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		372.00000	363,000	16.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		724.00000	731,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		14.00000	13,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,710.00000	1,718,000	21.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,710.00000	2,718,000	19.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	19.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,710.00000	3,718,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		72.00000	71,000	16.71	0.00	0	569
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		412.00000	403,000	16.71	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	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,390.00000	8,382,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,390.00000	6,382,000	43.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,390.00000	4,382,000	35.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		1.00000	1,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,391.00000	2,383,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		62.00000	62,000	16.93	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		452.00000	444,000	16.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		631.00000	638,000	17.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		21.00000	20,000	17.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,610.00000	1,618,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,610.00000	2,618,000	20.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	20.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,610.00000	3,618,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,440.00000	8,432,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,440.00000	6,432,000	43.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,440.00000	4,432,000	35.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		1.00000	1,000	26.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,441.00000	2,433,000	26.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		54.00000	54,000	17.15	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		494.00000	486,000	17.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		586.00000	592,000	16.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		26.00000	24,000	16.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,560.00000	1,568,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,560.00000	2,568,000	20.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	20.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,560.00000	3,568,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,540.00000	8,532,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,540.00000	6,532,000	43.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	36.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,540.00000	4,532,000	36.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		1.00000	0,000	26.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,541.00000	2,532,000	26.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		41.00000	41,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		581.00000	573,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		499.00000	504,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		39.00000	36,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,460.00000	1,468,000	20.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,460.00000	2,468,000	20.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	20.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,460.00000	3,468,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,590.00000	8,582,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	44.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,590.00000	6,582,000	44.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,590.00000	4,582,000	36.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	26.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,590.00000	2,582,000	26.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		36.00000	35,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		626.00000	617,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		457.00000	462,000	16.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		47.00000	44,000	16.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,410.00000	1,419,000	20.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	1,000	20.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,410.00000	2,418,000	21.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,410.00000	3,418,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,640.00000	8,632,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	44.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,640.00000	6,632,000	44.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,640.00000	4,632,000	36.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	27.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,640.00000	2,632,000	27.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		31.00000	31,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		671.00000	663,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		416.00000	420,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		56.00000	52,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,361.00000	1,369,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,360.00000	2,368,000	21.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,360.00000	3,368,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,790.00000	8,782,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	44.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,790.00000	6,782,000	44.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	37.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,790.00000	4,782,000	37.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	27.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,790.00000	2,782,000	27.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		303.00000	306,000	15.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		93.00000	88,000	15.79	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		1,211.00000	1,219,000	19.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	19.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,210.00000	2,218,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,210.00000	3,218,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,740.00000	8,732,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	44.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,740.00000	6,732,000	44.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	37.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,740.00000	4,732,000	37.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	27.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,740.00000	2,732,000	27.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		24.00000	23,000	18.47	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		764.00000	755,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		339.00000	343,000	15.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		79.00000	75,000	15.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,261.00000	1,269,000	19.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,260.00000	2,268,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,260.00000	3,268,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	46.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,890.00000	8,882,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	44.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,890.00000	6,882,000	44.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	37.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,890.00000	4,882,000	37.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	28.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,890.00000	2,882,000	28.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		16.00000	15,000	19.12	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		906.00000	897,000	19.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		237.00000	239,000	15.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		127.00000	121,000	15.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,112.00000	1,120,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	2,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,110.00000	2,118,000	22.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	22.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,110.00000	3,118,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		21.00000	20,000	18.68	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		811.00000	802,000	18.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,190.00000	8,182,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	43.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,190.00000	6,182,000	43.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	34.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,190.00000	4,182,000	34.56	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	9.70	Call		1.00000	1,000	24.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,191.00000	2,183,000	24.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		107.00000	107,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		297.00000	289,000	16.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		819.00000	826,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		9.00000	8,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,810.00000	1,818,000	22.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,810.00000	2,818,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,810.00000	3,818,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,240.00000	8,232,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	43.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,240.00000	6,232,000	43.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	34.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,240.00000	4,232,000	34.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		1.00000	1,000	25.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,241.00000	2,233,000	25.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		94.00000	93,000	16.27	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		334.00000	325,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		771.00000	778,000	17.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		11.00000	10,000	17.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,760.00000	1,768,000	22.18	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	5.75	Put		0.00000	0,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,760.00000	2,768,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,760.00000	3,768,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,490.00000	8,482,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,490.00000	6,482,000	43.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,490.00000	4,482,000	35.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		1.00000	1,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,491.00000	2,483,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		47.00000	47,000	17.37	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		537.00000	529,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		542.00000	548,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		32.00000	30,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,510.00000	1,518,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,510.00000	2,518,000	20.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	20.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,510.00000	3,518,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,690.00000	8,682,000	46.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	44.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,690.00000	6,682,000	44.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,690.00000	4,682,000	36.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	27.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,690.00000	2,682,000	27.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		27.00000	27,000	18.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		717.00000	709,000	18.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		377.00000	381,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		67.00000	63,000	16.10	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,311.00000	1,319,000	19.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	19.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,310.00000	2,318,000	21.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,310.00000	3,318,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,840.00000	8,832,000	46.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	44.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,840.00000	6,832,000	44.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	37.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,840.00000	4,832,000	37.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	28.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,840.00000	2,832,000	28.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		18.00000	18,000	18.90	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		858.00000	850,000	18.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		269.00000	272,000	15.64	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		109.00000	104,000	15.64	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,162.00000	1,170,000	19.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	19.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,160.00000	2,168,000	22.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,160.00000	3,168,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		2.00000	2,000	23.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,792.00000	1,784,000	23.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		3.00000	2,000	22.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,643.00000	1,634,000	22.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,051.00000	1,042,000	19.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		11.00000	10,000	19.78	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,197.00000	1,189,000	20.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		7.00000	7,000	20.44	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		3.00000	3,000	22.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,593.00000	1,585,000	22.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		4.00000	3,000	21.76	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,494.00000	1,485,000	21.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		9.00000	9,000	20.00	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,099.00000	1,091,000	20.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		230.00000	222,000	15.61	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		140.00000	140,000	15.61	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		123.00000	122,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		263.00000	254,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,002.00000	994,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		12.00000	12,000	19.56	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,330.00000	8,320,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,330.00000	6,320,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		4.00000	4,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,334.00000	4,324,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		29.00000	29,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,359.00000	2,349,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		202.00000	202,000	17.43	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		532.00000	522,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		732.00000	738,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		62.00000	58,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,675.00000	1,684,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		5.00000	4,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,671.00000	2,680,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,670.00000	3,680,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		102.00000	102,000	20.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,032.00000	1,022,000	20.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	32.98	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	16.00	Put		8,380.00000	8,370,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	29.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,380.00000	6,370,000	29.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		4.00000	4,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,384.00000	4,374,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		28.00000	27,000	25.80	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,408.00000	2,397,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		693.00000	698,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		73.00000	68,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,625.00000	1,634,000	18.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		5.00000	4,000	18.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,621.00000	2,630,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	23.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,620.00000	3,630,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,430.00000	8,420,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,430.00000	6,420,000	29.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		4.00000	3,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,434.00000	4,423,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		26.00000	26,000	25.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,456.00000	2,446,000	25.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		179.00000	179,000	17.88	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		609.00000	599,000	17.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		654.00000	659,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		84.00000	79,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,576.00000	1,585,000	17.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		6.00000	5,000	17.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,571.00000	2,580,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,570.00000	3,580,000	23.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,480.00000	8,470,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	29.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,480.00000	6,470,000	29.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		3.00000	3,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,483.00000	4,473,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		25.00000	25,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,505.00000	2,495,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		169.00000	169,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		649.00000	639,000	18.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		617.00000	621,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		97.00000	91,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,526.00000	1,535,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	5,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,521.00000	2,530,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,520.00000	3,530,000	24.19	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	4.10	Put		0.00000	0,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		190.00000	190,000	17.65	24,700.00	130	21,440
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		570.00000	560,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,530.00000	8,520,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,530.00000	6,520,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		3.00000	3,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,533.00000	4,523,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		24.00000	23,000	26.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,554.00000	2,543,000	26.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		159.00000	159,000	18.34	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		689.00000	679,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		580.00000	584,000	15.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		110.00000	104,000	15.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,477.00000	1,486,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		7.00000	6,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,471.00000	2,480,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,470.00000	3,480,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,580.00000	8,570,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,580.00000	6,570,000	30.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		3.00000	3,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,583.00000	4,573,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		23.00000	22,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,603.00000	2,592,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		150.00000	150,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		730.00000	720,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		545.00000	549,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		125.00000	119,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,428.00000	1,436,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		8.00000	6,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,421.00000	2,431,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,420.00000	3,430,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,630.00000	8,620,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,630.00000	6,620,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		3.00000	3,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,633.00000	4,623,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		22.00000	21,000	26.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,652.00000	2,641,000	26.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		142.00000	141,000	18.80	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		772.00000	761,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		512.00000	515,000	15.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		142.00000	135,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,379.00000	1,387,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		9.00000	7,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,371.00000	2,381,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,370.00000	3,380,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,830.00000	8,820,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,830.00000	6,820,000	30.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		2.00000	2,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,832.00000	4,822,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		18.00000	17,000	26.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,848.00000	2,837,000	26.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		114.00000	113,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		944.00000	933,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		391.00000	393,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		221.00000	213,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,183.00000	1,191,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		13.00000	11,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,172.00000	2,181,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	1,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,170.00000	3,180,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.67	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	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,780.00000	8,770,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,780.00000	6,770,000	30.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		2.00000	2,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,782.00000	4,772,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		19.00000	18,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,799.00000	2,788,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		120.00000	120,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		900.00000	890,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		419.00000	421,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		199.00000	191,000	15.58	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,232.00000	1,240,000	15.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		12.00000	10,000	15.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,222.00000	2,231,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		2.00000	1,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,220.00000	3,230,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		97.00000	97,000	20.40	0.00	0	13,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,077.00000	1,067,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,880.00000	8,870,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,880.00000	6,870,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		2.00000	2,000	29.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,882.00000	4,872,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		17.00000	16,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,897.00000	2,886,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		108.00000	107,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		988.00000	977,000	19.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		364.00000	366,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		244.00000	236,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,134.00000	1,142,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		14.00000	12,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,122.00000	2,131,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	1,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,120.00000	3,130,000	25.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		134.00000	134,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		814.00000	804,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,230.00000	8,220,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,230.00000	6,220,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		5.00000	4,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,235.00000	4,224,000	29.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		32.00000	32,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,262.00000	2,252,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		229.00000	229,000	16.97	0.00	0	14,544
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		459.00000	449,000	16.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		815.00000	821,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		45.00000	41,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,774.00000	1,783,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		4.00000	3,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,771.00000	2,780,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,770.00000	3,780,000	23.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,280.00000	8,270,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,280.00000	6,270,000	29.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		4.00000	4,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,284.00000	4,274,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		31.00000	30,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,311.00000	2,300,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		215.00000	215,000	17.20	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		495.00000	485,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		773.00000	779,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		53.00000	49,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,724.00000	1,733,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		4.00000	3,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,721.00000	2,730,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,720.00000	3,730,000	23.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,680.00000	8,670,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	30.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,680.00000	6,670,000	30.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		3.00000	2,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,683.00000	4,672,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		21.00000	20,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,701.00000	2,690,000	26.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		480.00000	482,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		160.00000	152,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,330.00000	1,338,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		10.00000	8,000	16.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,321.00000	2,331,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,320.00000	3,330,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,730.00000	8,720,000	32.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	30.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,730.00000	6,720,000	30.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		2.00000	2,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,732.00000	4,722,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		20.00000	19,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,750.00000	2,739,000	26.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		127.00000	126,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		857.00000	846,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		449.00000	451,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		179.00000	171,000	15.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,281.00000	1,289,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		11.00000	9,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,272.00000	2,281,000	21.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		2.00000	1,000	21.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,270.00000	3,280,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,430.00000	7,420,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		1.00000	1,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,431.00000	5,421,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		10.00000	10,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,440.00000	3,430,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		64.00000	64,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,494.00000	1,484,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,570.00000	4,580,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,541.00000	1,531,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		61.00000	61,000	22.69	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		45.00000	45,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,925.00000	1,915,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		56.00000	56,000	23.15	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		1,636.00000	1,626,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		44.00000	43,000	24.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,974.00000	1,963,000	24.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		244.00000	244,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		424.00000	414,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,353.00000	1,342,000	21.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		73.00000	72,000	21.77	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		295.00000	286,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		315.00000	316,000	15.82	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,260.00000	1,249,000	21.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		80.00000	79,000	21.31	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		277.00000	278,000	16.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		357.00000	348,000	16.28	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,447.00000	1,436,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		67.00000	66,000	22.23	0.00	0	20,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		320.00000	321,000	17.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		589.00000	580,000	17.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		305.00000	306,000	17.61	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		624.00000	615,000	17.61	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		334.00000	335,000	17.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		553.00000	544,000	17.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		977.00000	968,000	19.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		208.00000	209,000	19.26	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,826.00000	2,815,000	25.68	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		57.00000	56,000	25.68	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		689.00000	693,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		297.00000	289,000	16.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		662.00000	665,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		320.00000	311,000	16.18	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		717.00000	721,000	16.01	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		275.00000	267,000	16.01	0.00	0	0
Total \$ / R Option										24,700.00	130	400,234
Total \$ / R										118,907,436.40	15,892	675,629
£ / R	On	13/09/2010	Foreign Exchange Future			11.56820	11.46490			12,192,882.80	1,054	21,521
£ / R	On	13/12/2010	Foreign Exchange Future			11.73500	11.62900			0.00	0	12,434
£ / R	On	14/03/2011	Foreign Exchange Future			11.90120	11.79150			0.00	0	520
Total £ / R Future										12,192,882.80	1,054	34,475
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		27.00000	36,000	19.69	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,362.00000	1,268,000	19.69	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		31.00000	42,000	19.28	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,266.00000	1,174,000	19.28	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		29.00000	39,000	19.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,314.00000	1,221,000	19.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		630.00000	556,000	16.38	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		95.00000	124,000	16.38	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		340.00000	387,000	15.77	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		611.00000	552,000	15.77	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		577.00000	520,000	15.63	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		356.00000	405,000	15.63	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		576.00000	643,000	15.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		585.00000	542,000	15.62	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		557.00000	621,000	15.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		616.00000	570,000	15.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		597.00000	665,000	15.54	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		556.00000	514,000	15.54	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										12,192,882.80	1,054	34,942
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08620	0.08630			28,273.60	328	359
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08760	0.08770			0.00	0	0
Total ¥ / R Future										28,273.60	328	359
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		443.00000	427,000	17.63	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		103.00000	97,000	17.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		527.00000	513,000	19.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		357.00000	353,000	19.79	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		224.00000	216,000	23.34	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,054.00000	1,056,000	23.34	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,220.00000	1,207,000	18.17	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		50.00000	47,000	18.17	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										28,273.60	328	359
€ / R	On	13/09/2010	Foreign Exchange Future			9.63760	9.69500			7,787,180.80	808	16,063
€ / R	On	13/12/2010	Foreign Exchange Future			9.77780	9.83430			0.00	0	6,572
€ / R	On	14/03/2011	Foreign Exchange Future			9.91660	9.97360			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										7,787,180.80	808	31,255
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		2.00000	1,000	19.93	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,972.00000	2,028,000	19.93	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		58.00000	49,000	15.22	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		563.00000	611,000	15.22	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		832.00000	884,000	16.18	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		27.00000	22,000	16.18	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		401.00000	443,000	14.58	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		96.00000	81,000	14.58	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		260.00000	295,000	13.94	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		155.00000	133,000	13.94	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		457.00000	410,000	13.82	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		62.00000	72,000	13.82	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,366.00000	10,422,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,366.00000	8,422,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,367.00000	6,423,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		5.00000	4,000	24.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,371.00000	4,426,000	24.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		36.00000	33,000	21.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,402.00000	2,455,000	21.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		87.00000	82,000	19.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,453.00000	1,504,000	19.23	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		232.00000	215,000	15.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		598.00000	637,000	15.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		736.00000	691,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		102.00000	113,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,647.00000	1,591,000	15.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		13.00000	13,000	15.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		43.00000	39,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,259.00000	2,311,000	21.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,416.00000	10,472,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,416.00000	8,472,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	26.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,417.00000	6,473,000	26.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		4.00000	4,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,420.00000	4,476,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		34.00000	31,000	21.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,450.00000	2,503,000	21.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		83.00000	78,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,499.00000	1,550,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		220.00000	204,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		636.00000	676,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		699.00000	655,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		115.00000	127,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,598.00000	1,542,000	15.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		14.00000	14,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,116.00000	11,172,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,116.00000	9,172,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	27.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,116.00000	7,172,000	27.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		2.00000	2,000	24.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,118.00000	5,174,000	24.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		16.00000	15,000	22.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,132.00000	3,187,000	22.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		47.00000	43,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,163.00000	2,215,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		108.00000	101,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,224.00000	1,273,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		306.00000	284,000	14.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		422.00000	456,000	14.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		937.00000	888,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		53.00000	60,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,016.00000	11,072,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,016.00000	9,072,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,016.00000	7,072,000	27.30	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	14.85	Call		2.00000	2,000	24.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,018.00000	5,074,000	24.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		18.00000	16,000	22.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,034.00000	3,088,000	22.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		53.00000	48,000	21.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,069.00000	2,120,000	21.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		119.00000	111,000	17.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,135.00000	1,183,000	17.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		343.00000	318,000	14.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		359.00000	390,000	14.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,023.00000	973,000	13.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		39.00000	45,000	13.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,166.00000	10,222,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,166.00000	8,222,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,167.00000	6,223,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		6.00000	5,000	24.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,172.00000	4,227,000	24.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		45.00000	41,000	21.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,211.00000	2,263,000	21.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		104.00000	97,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,270.00000	1,319,000	18.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		289.00000	268,000	14.94	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	10.00	Put		455.00000	490,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		895.00000	846,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		61.00000	68,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,843.00000	1,787,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		9.00000	9,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,266.00000	10,322,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,266.00000	8,322,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,267.00000	6,323,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		5.00000	4,000	24.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,271.00000	4,326,000	24.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		40.00000	36,000	21.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,306.00000	2,358,000	21.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		95.00000	89,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,361.00000	1,411,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		259.00000	240,000	15.30	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		525.00000	562,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		814.00000	767,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		80.00000	89,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,745.00000	1,689,000	16.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		11.00000	11,000	16.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,566.00000	10,622,000	28.74	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	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,566.00000	8,622,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	26.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,567.00000	6,623,000	26.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		4.00000	3,000	24.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,570.00000	4,625,000	24.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		29.00000	26,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,595.00000	2,648,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		74.00000	69,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,640.00000	1,691,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		187.00000	174,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		753.00000	796,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		594.00000	553,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		160.00000	175,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,452.00000	1,396,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		18.00000	18,000	14.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,716.00000	10,772,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,716.00000	8,772,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	26.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,717.00000	6,773,000	26.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		3.00000	3,000	24.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,719.00000	4,775,000	24.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		25.00000	22,000	22.23	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		2,741.00000	2,794,000	22.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		66.00000	62,000	20.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,782.00000	1,834,000	20.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		160.00000	149,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		876.00000	921,000	16.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		500.00000	462,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		216.00000	234,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,307.00000	1,251,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		23.00000	23,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,016.00000	10,072,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,016.00000	8,072,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	1,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,017.00000	6,073,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		7.00000	6,000	23.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,023.00000	4,078,000	23.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,991.00000	1,935,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		7.00000	7,000	17.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,066.00000	10,122,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,066.00000	8,122,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	25.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,067.00000	6,123,000	25.79	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		6.00000	6,000	23.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,072.00000	4,128,000	23.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		50.00000	46,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,116.00000	2,168,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		114.00000	106,000	18.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,180.00000	1,228,000	18.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		324.00000	300,000	14.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		390.00000	422,000	14.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		980.00000	930,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		46.00000	52,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,942.00000	1,886,000	16.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		8.00000	8,000	16.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,116.00000	10,172,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,116.00000	8,172,000	28.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	25.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,117.00000	6,173,000	25.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		6.00000	5,000	23.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,122.00000	4,177,000	23.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,892.00000	1,836,000	16.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		8.00000	8,000	16.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		674.00000	715,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		208.00000	193,000	16.02	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		471.00000	434,000	13.94	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	9.60	Put		237.00000	256,000	13.94	0.00	0	750
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		546.00000	513,000	14.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		372.00000	396,000	14.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		521.00000	489,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		397.00000	422,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		572.00000	538,000	14.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		348.00000	371,000	14.33	0.00	0	0
Total € / R Option										0.00	0	7,965
Total € / R										7,787,180.80	808	39,220
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.68120	6.66430			0.00	0	7,981
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.70410	6.68700			0.00	0	8,119
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.72450	6.70680			0.00	0	25
Total AU\$ / R Future										0.00	0	16,125
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		48.00000	50,000	12.90	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		284.00000	269,000	12.90	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		142.00000	147,000	13.64	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		355.00000	343,000	13.64	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		392.00000	379,000	13.86	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		129.00000	133,000	13.86	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		292.00000	300,000	13.41	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		285.00000	276,000	13.41	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		270.00000	277,000	13.46	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		313.00000	303,000	13.46	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		315.00000	324,000	13.35	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		258.00000	250,000	13.35	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	16,325
CAD/ R On 13/09/2010 Foreign Exchange Future			7.22830	7.22530			0.00	0	75
CAD/ R On 13/12/2010 Foreign Exchange Future			7.32420	7.32020			0.00	0	0
Total CAD/ R Future							0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		48.00000	44,000	12.64	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		323.00000	316,000	12.64	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		86.00000	83,000	11.87	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		466.00000	459,000	11.87	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		77.00000	74,000	12.03	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		507.00000	500,000	12.03	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		96.00000	93,000	11.71	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		426.00000	419,000	11.71	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							138,891,073.60	17,952	357,684
Total Options							24,700.00	130	408,866
Grand Total:							138,915,773.60	18,082	766,550