



Currency Derivatives Daily MTM Report

Daily summary for: 27/07/2010

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			7.38740	7.42170			312,294,947.60	42,274	231,315
\$ / R	On	13/12/2010	Foreign Exchange Future			7.49680	7.53200			19,341,744.00	2,580	40,644
\$ / R	On	14/03/2011	Foreign Exchange Future			7.60570	7.64230			1,308,180.40	172	2,559
\$ / R	On	13/06/2011	Foreign Exchange Future			7.71560	7.75330			0.00	0	2,900
Total \$ / R Future										332,944,872.00	45,026	277,418
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,428.00000	8,463,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,428.00000	6,463,000	43.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	36.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,428.00000	4,463,000	36.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	26.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,428.00000	2,463,000	26.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		594.00000	560,000	16.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		22.00000	23,000	16.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,572.00000	1,538,000	21.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	21.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,572.00000	2,537,000	20.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	20.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,572.00000	3,537,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,378.00000	8,413,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	43.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,378.00000	6,413,000	43.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	36.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,378.00000	4,413,000	36.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		1.00000	0,000	26.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,379.00000	2,413,000	26.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		58.00000	47,000	16.73	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		436.00000	460,000	16.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		639.00000	605,000	16.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		17.00000	18,000	16.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,622.00000	1,588,000	21.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	1,000	21.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,622.00000	2,587,000	19.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	19.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,622.00000	3,587,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		51.00000	40,000	16.97	8,000.00	200	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		479.00000	503,000	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	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,478.00000	8,513,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,478.00000	6,513,000	43.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,478.00000	4,513,000	36.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	26.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,478.00000	2,513,000	26.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		44.00000	34,000	17.20	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		522.00000	547,000	17.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		549.00000	515,000	16.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		27.00000	28,000	16.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,522.00000	1,488,000	20.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	20.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,522.00000	2,487,000	20.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	20.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,522.00000	3,487,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,528.00000	8,563,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,528.00000	6,563,000	43.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	37.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,528.00000	4,563,000	37.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.21	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		2,528.00000	2,563,000	27.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		38.00000	29,000	17.44	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		566.00000	592,000	17.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		505.00000	471,000	16.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		33.00000	34,000	16.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,472.00000	1,438,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,472.00000	2,437,000	20.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	20.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,472.00000	3,437,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,628.00000	8,663,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,628.00000	6,663,000	43.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	37.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,628.00000	4,663,000	37.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	27.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,628.00000	2,663,000	27.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		28.00000	22,000	17.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		656.00000	685,000	17.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		420.00000	388,000	16.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		48.00000	51,000	16.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,372.00000	1,338,000	20.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	1,000	20.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,372.00000	2,337,000	21.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,372.00000	3,337,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,678.00000	8,713,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,678.00000	6,713,000	43.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	37.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,678.00000	4,713,000	37.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,678.00000	2,713,000	28.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		25.00000	19,000	18.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		703.00000	732,000	18.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		380.00000	348,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		58.00000	61,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,322.00000	1,288,000	19.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	1,000	19.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,322.00000	2,287,000	21.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,322.00000	3,287,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,728.00000	8,763,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,728.00000	6,763,000	43.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	37.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,728.00000	4,763,000	37.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,728.00000	2,763,000	28.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		21.00000	16,000	18.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		749.00000	779,000	18.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		341.00000	310,000	15.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		69.00000	73,000	15.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,273.00000	1,238,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,272.00000	2,237,000	21.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,272.00000	3,237,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,878.00000	8,913,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	44.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,878.00000	6,913,000	44.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	38.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,878.00000	4,913,000	38.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,878.00000	2,913,000	29.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		236.00000	209,000	15.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		114.00000	122,000	15.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,123.00000	1,089,000	18.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	2,000	18.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,122.00000	2,087,000	22.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,122.00000	3,087,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,828.00000	8,863,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	44.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,828.00000	6,863,000	44.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	38.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,828.00000	4,863,000	38.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	28.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,828.00000	2,863,000	28.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		16.00000	12,000	18.85	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		844.00000	875,000	18.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		269.00000	241,000	15.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		97.00000	104,000	15.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,173.00000	1,139,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	2,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,172.00000	2,137,000	22.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,172.00000	3,137,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	45.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,978.00000	9,013,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	44.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,978.00000	7,013,000	44.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	38.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,978.00000	5,013,000	38.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,978.00000	3,013,000	29.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		11.00000	8,000	19.55	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		989.00000	1,021,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		177.00000	153,000	14.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		155.00000	166,000	14.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,024.00000	990,000	18.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	3,000	18.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,022.00000	1,987,000	23.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	23.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,022.00000	2,987,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		14.00000	10,000	19.08	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		892.00000	923,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,278.00000	8,313,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	43.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,278.00000	6,313,000	43.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	36.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,278.00000	4,313,000	36.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		1.00000	0,000	25.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,279.00000	2,313,000	25.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		78.00000	63,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		356.00000	376,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		733.00000	699,000	17.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		11.00000	12,000	17.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,722.00000	1,687,000	21.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,722.00000	2,687,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,722.00000	3,687,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,328.00000	8,363,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	43.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,328.00000	6,363,000	43.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	36.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,328.00000	4,363,000	36.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		1.00000	0,000	26.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,329.00000	2,363,000	26.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		67.00000	54,000	16.50	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		395.00000	417,000	16.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		686.00000	652,000	17.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		14.00000	15,000	17.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,672.00000	1,637,000	21.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,672.00000	2,637,000	19.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	19.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,672.00000	3,637,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,578.00000	8,613,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,578.00000	6,613,000	43.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	37.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,578.00000	4,613,000	37.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	27.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,578.00000	2,613,000	27.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		33.00000	25,000	17.67	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		611.00000	638,000	17.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		462.00000	429,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		40.00000	42,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,422.00000	1,388,000	20.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	20.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,422.00000	2,387,000	20.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	20.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,422.00000	3,387,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,778.00000	8,813,000	45.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	44.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,778.00000	6,813,000	44.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	38.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,778.00000	4,813,000	38.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,778.00000	2,813,000	28.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		18.00000	14,000	18.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		796.00000	827,000	18.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		304.00000	275,000	15.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		82.00000	88,000	15.56	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,223.00000	1,188,000	19.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	19.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,222.00000	2,187,000	22.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,222.00000	3,187,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,928.00000	8,963,000	45.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	44.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,928.00000	6,963,000	44.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	38.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,928.00000	4,963,000	38.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,928.00000	2,963,000	29.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		12.00000	9,000	19.32	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		940.00000	972,000	19.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		206.00000	180,000	15.03	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		134.00000	143,000	15.03	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,074.00000	1,039,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,072.00000	2,037,000	22.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,072.00000	3,037,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		1.00000	1,000	23.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,879.00000	1,914,000	23.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		2.00000	1,000	23.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,730.00000	1,764,000	23.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,135.00000	1,168,000	20.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		7.00000	5,000	20.26	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,283.00000	1,316,000	20.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		5.00000	3,000	20.96	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		2.00000	1,000	22.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,680.00000	1,714,000	22.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		2.00000	2,000	22.37	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,580.00000	1,615,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		6.00000	4,000	20.49	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,184.00000	1,217,000	20.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		281.00000	298,000	15.79	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		103.00000	85,000	15.79	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		90.00000	74,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		318.00000	337,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,086.00000	1,119,000	20.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		8.00000	6,000	20.02	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,418.00000	8,453,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,418.00000	6,453,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		3.00000	2,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,421.00000	4,455,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		24.00000	20,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,442.00000	2,473,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		174.00000	156,000	17.61	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		592.00000	609,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		658.00000	623,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		76.00000	76,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,587.00000	1,551,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		5.00000	4,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,583.00000	2,547,000	23.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	23.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,582.00000	3,547,000	28.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	28.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		88.00000	77,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,106.00000	1,130,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	33.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,468.00000	8,503,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,468.00000	6,503,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		3.00000	2,000	28.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,471.00000	4,505,000	28.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		22.00000	19,000	25.71	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,490.00000	2,522,000	25.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		619.00000	586,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		87.00000	89,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,537.00000	1,502,000	17.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		5.00000	5,000	17.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,533.00000	2,497,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,532.00000	3,497,000	27.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	27.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,518.00000	8,553,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	30.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,518.00000	6,553,000	30.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		2.00000	2,000	28.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,520.00000	4,555,000	28.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		21.00000	18,000	25.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,539.00000	2,571,000	25.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		154.00000	137,000	18.08	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		672.00000	690,000	18.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		583.00000	549,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		101.00000	102,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,488.00000	1,452,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		6.00000	5,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,483.00000	2,447,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,482.00000	3,447,000	27.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	27.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,568.00000	8,603,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,568.00000	6,603,000	30.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		2.00000	2,000	28.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,570.00000	4,605,000	28.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		20.00000	17,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,588.00000	2,620,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		145.00000	129,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		713.00000	732,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		547.00000	514,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		115.00000	117,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,438.00000	1,403,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	6,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,433.00000	2,398,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,432.00000	3,397,000	27.51	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	4.10	Put		0.00000	0,000	27.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		164.00000	146,000	17.85	0.00	0	21,440
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		632.00000	649,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,618.00000	8,653,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,618.00000	6,653,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		2.00000	1,000	28.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,620.00000	4,654,000	28.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		19.00000	16,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,637.00000	2,669,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		137.00000	121,000	18.55	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		755.00000	774,000	18.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		513.00000	480,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		131.00000	133,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,389.00000	1,354,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		7.00000	7,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,383.00000	2,348,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,382.00000	3,347,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,668.00000	8,703,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,668.00000	6,703,000	30.62	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	12.20	Call		2.00000	1,000	28.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,670.00000	4,704,000	28.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		18.00000	15,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,686.00000	2,718,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		129.00000	114,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		797.00000	817,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		480.00000	448,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		148.00000	151,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,340.00000	1,304,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		8.00000	7,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,333.00000	2,298,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,332.00000	3,297,000	27.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	27.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,718.00000	8,753,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,718.00000	6,753,000	30.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		2.00000	1,000	28.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,720.00000	4,754,000	28.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		17.00000	14,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,735.00000	2,767,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		122.00000	108,000	19.02	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		840.00000	861,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		448.00000	417,000	15.23	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	7.25	Put		166.00000	170,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,291.00000	1,255,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		9.00000	8,000	15.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,283.00000	2,248,000	21.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,282.00000	3,247,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,918.00000	8,953,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,918.00000	6,953,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		1.00000	1,000	28.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,919.00000	4,954,000	28.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		14.00000	11,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,932.00000	2,964,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		98.00000	86,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,016.00000	1,039,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		336.00000	308,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		254.00000	261,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,095.00000	1,060,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		13.00000	13,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,084.00000	2,048,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	1,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,082.00000	3,047,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	26.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,868.00000	8,903,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,868.00000	6,903,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	28.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,869.00000	4,904,000	28.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		15.00000	12,000	26.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,883.00000	2,915,000	26.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		103.00000	91,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		971.00000	994,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		362.00000	333,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		230.00000	236,000	15.39	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,144.00000	1,108,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		12.00000	11,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,134.00000	2,098,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		2.00000	1,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,132.00000	3,097,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		84.00000	73,000	20.66	365,000.00	5,000	8,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,152.00000	1,176,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,968.00000	9,003,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	31.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,968.00000	7,003,000	31.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		1.00000	1,000	28.59	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	12.50	Put		4,969.00000	5,004,000	28.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		13.00000	11,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,981.00000	3,014,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		93.00000	82,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,061.00000	1,085,000	20.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		311.00000	284,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		279.00000	287,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,047.00000	1,011,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		15.00000	14,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,034.00000	1,999,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	2,000	20.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,032.00000	2,997,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		115.00000	102,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		883.00000	905,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,318.00000	8,353,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,318.00000	6,353,000	29.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		3.00000	2,000	28.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,321.00000	4,355,000	28.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		26.00000	22,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,344.00000	2,375,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		197.00000	177,000	17.14	17,700.00	100	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		515.00000	530,000	17.14	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	6.85	Call		737.00000	702,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		55.00000	55,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,686.00000	1,650,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		4.00000	3,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,683.00000	2,647,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,682.00000	3,647,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,368.00000	8,403,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,368.00000	6,403,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		3.00000	2,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,371.00000	4,405,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		25.00000	21,000	25.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,393.00000	2,424,000	25.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		185.00000	166,000	17.38	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		553.00000	569,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		697.00000	662,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		65.00000	65,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,636.00000	1,601,000	17.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		4.00000	4,000	17.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,633.00000	2,597,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,632.00000	3,597,000	28.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	28.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,768.00000	8,803,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	30.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,768.00000	6,803,000	30.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		2.00000	1,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,770.00000	4,804,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		16.00000	13,000	26.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,784.00000	2,816,000	26.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		418.00000	388,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		186.00000	191,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,242.00000	1,206,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		10.00000	9,000	15.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,233.00000	2,198,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,232.00000	3,197,000	26.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	26.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,818.00000	8,853,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	30.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,818.00000	6,853,000	30.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		2.00000	1,000	28.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,820.00000	4,854,000	28.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		15.00000	12,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,833.00000	2,865,000	26.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		109.00000	96,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		927.00000	949,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		389.00000	360,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		207.00000	213,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,193.00000	1,157,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		11.00000	10,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,183.00000	2,148,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,182.00000	3,147,000	26.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	26.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	32.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,518.00000	7,553,000	32.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		1.00000	0,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,519.00000	5,553,000	28.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		8.00000	6,000	27.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,526.00000	3,559,000	27.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		55.00000	48,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,573.00000	1,601,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,482.00000	4,447,000	29.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	29.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,621.00000	1,649,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		53.00000	46,000	23.01	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		39.00000	34,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,007.00000	2,037,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		49.00000	43,000	23.48	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		1,717.00000	1,746,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		37.00000	32,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,055.00000	2,085,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		210.00000	189,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		478.00000	492,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,431.00000	1,458,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		63.00000	55,000	22.07	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		341.00000	351,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		273.00000	248,000	15.97	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,337.00000	1,363,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		69.00000	60,000	21.60	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		239.00000	216,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		407.00000	419,000	16.44	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,525.00000	1,553,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		57.00000	50,000	22.54	0.00	0	20,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		287.00000	266,000	17.60	7,261,800.00	27,300	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		645.00000	660,000	17.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		274.00000	254,000	17.79	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		682.00000	698,000	17.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		300.00000	278,000	17.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		608.00000	622,000	17.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,045.00000	1,066,000	19.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		187.00000	172,000	19.48	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,908.00000	2,939,000	25.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		50.00000	45,000	25.86	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		0.00000	237,000	15.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		0.00000	543,000	15.72	14,823,900.00	27,300	27,300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		634.00000	602,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		331.00000	336,000	16.14	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		608.00000	577,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		355.00000	361,000	16.21	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		661.00000	629,000	16.06	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		308.00000	313,000	16.06	0.00	0	0
Total \$ / R Option										22,476,400.00	59,900	450,034
Total \$ / R										355,421,272.00	104,926	727,452
£ / R	On	13/09/2010	Foreign Exchange Future			11.48020	11.47920			574,010.00	50	21,541
£ / R	On	13/12/2010	Foreign Exchange Future			11.64500	11.64470			93,160.00	8	12,442
£ / R	On	14/03/2011	Foreign Exchange Future			11.80660	11.80850			0.00	0	520
Total £ / R Future										667,170.00	58	34,503
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		27.00000	19,000	18.69	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,348.00000	1,339,000	18.69	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		31.00000	22,000	18.27	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,252.00000	1,242,000	18.27	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		29.00000	20,000	18.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,300.00000	1,290,000	18.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		619.00000	599,000	15.32	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		98.00000	79,000	15.32	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		342.00000	325,000	15.22	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		597.00000	580,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		563.00000	546,000	15.07	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		358.00000	341,000	15.07	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		585.00000	563,000	14.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		577.00000	556,000	14.99	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		565.00000	544,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		607.00000	587,000	15.11	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		606.00000	585,000	14.92	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		548.00000	528,000	14.92	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										667,170.00	58	34,970
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08420	0.08510			842.00	10	283
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08550	0.08650			0.00	0	0
Total ¥ / R Future										842.00	10	283
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		346.00000	287,000	17.85	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		126.00000	157,000	17.85	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		451.00000	397,000	19.96	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		401.00000	447,000	19.96	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		186.00000	160,000	23.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,136.00000	1,210,000	23.63	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,105.00000	1,014,000	17.78	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		55.00000	64,000	17.78	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										842.00	10	283
€ / R	On	13/09/2010	Foreign Exchange Future			9.59110	9.60010			78,503,153.50	8,185	16,331

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010			9.72940	9.73950			243,235.00	25	6,597
€ / R	On	14/03/2011			9.86550	9.87820			0.00	0	8,620
Total € / R Future									78,746,388.50	8,210	31,548
€ / R	On	13/09/2010		11.66		1.00000	1,000	20.11	0.00	0	0
€ / R	On	13/09/2010		11.66		2,066.00000	2,075,000	20.11	0.00	0	0
€ / R	On	13/09/2010		10.20		39.00000	35,000	15.10	0.00	0	0
€ / R	On	13/09/2010		10.20		639.00000	644,000	15.10	0.00	0	0
€ / R	On	13/09/2010		10.50		917.00000	924,000	16.12	0.00	0	0
€ / R	On	13/09/2010		10.50		17.00000	15,000	16.12	0.00	0	2,530
€ / R	On	13/09/2010		10.00		467.00000	471,000	14.43	0.00	0	0
€ / R	On	13/09/2010		10.00		67.00000	62,000	14.43	0.00	0	2,000
€ / R	On	13/09/2010		9.80		313.00000	315,000	13.75	0.00	0	0
€ / R	On	13/09/2010		9.80		113.00000	106,000	13.75	0.00	0	750
€ / R	On	13/09/2010		9.30		377.00000	367,000	13.65	0.00	0	0
€ / R	On	13/09/2010		9.30		77.00000	76,000	13.65	0.00	0	1,500
€ / R	On	13/12/2010		20.20		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010		20.20		10,461.00000	10,471,000	28.89	0.00	0	0
€ / R	On	13/12/2010		18.20		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010		18.20		8,461.00000	8,471,000	28.89	0.00	0	0
€ / R	On	13/12/2010		16.20		1.00000	0,000	26.31	0.00	0	0
€ / R	On	13/12/2010		16.20		6,462.00000	6,471,000	26.31	0.00	0	0
€ / R	On	13/12/2010		14.20		3.00000	2,000	22.62	0.00	0	0
€ / R	On	13/12/2010		14.20		4,464.00000	4,473,000	22.62	0.00	0	0
€ / R	On	13/12/2010		12.20		28.00000	24,000	21.11	0.00	0	0
€ / R	On	13/12/2010		12.20		2,489.00000	2,495,000	21.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		75.00000	70,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,536.00000	1,541,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		200.00000	189,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		661.00000	660,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		658.00000	644,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		119.00000	115,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,552.00000	1,541,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		13.00000	12,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		33.00000	29,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,344.00000	2,350,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,511.00000	10,521,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,511.00000	8,521,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	0,000	26.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,512.00000	6,521,000	26.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		3.00000	2,000	22.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,514.00000	4,523,000	22.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		26.00000	22,000	21.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,537.00000	2,543,000	21.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		72.00000	67,000	19.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,583.00000	1,588,000	19.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		189.00000	179,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		700.00000	700,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		623.00000	608,000	13.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		134.00000	129,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,503.00000	1,492,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		14.00000	13,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,211.00000	11,221,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,211.00000	9,221,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	27.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,211.00000	7,221,000	27.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,212.00000	5,222,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		11.00000	8,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,222.00000	3,229,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		38.00000	34,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,249.00000	2,255,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		93.00000	87,000	18.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,304.00000	1,308,000	18.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		265.00000	252,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		476.00000	473,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		853.00000	839,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		64.00000	60,000	13.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,111.00000	11,121,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,111.00000	9,121,000	28.89	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	16.85	Call		0.00000	0,000	27.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,111.00000	7,121,000	27.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	23.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,112.00000	5,122,000	23.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		12.00000	9,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,123.00000	3,130,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		42.00000	39,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,153.00000	2,160,000	20.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		102.00000	96,000	17.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,213.00000	1,217,000	17.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		297.00000	284,000	14.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		408.00000	405,000	14.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		937.00000	924,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		48.00000	45,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,261.00000	10,271,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,261.00000	8,271,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	25.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,262.00000	6,272,000	25.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		3.00000	2,000	22.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,264.00000	4,273,000	22.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		35.00000	31,000	21.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,296.00000	2,302,000	21.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		89.00000	83,000	18.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,350.00000	1,354,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		250.00000	238,000	14.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		511.00000	509,000	14.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		812.00000	798,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		73.00000	69,000	13.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,749.00000	1,738,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		10.00000	9,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,361.00000	10,371,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,361.00000	8,371,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	0,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,362.00000	6,371,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		3.00000	2,000	22.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,364.00000	4,373,000	22.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		31.00000	27,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,392.00000	2,398,000	21.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		82.00000	76,000	18.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,443.00000	1,447,000	18.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		223.00000	212,000	15.08	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		584.00000	583,000	15.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		733.00000	719,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		94.00000	90,000	13.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,650.00000	1,639,000	15.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		11.00000	10,000	15.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,661.00000	10,671,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,661.00000	8,671,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	26.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,661.00000	6,671,000	26.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		2.00000	1,000	23.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,663.00000	4,672,000	23.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		22.00000	18,000	21.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,683.00000	2,689,000	21.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		64.00000	59,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,725.00000	1,730,000	19.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		161.00000	151,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		822.00000	822,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		522.00000	508,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		183.00000	179,000	13.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,357.00000	1,346,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		18.00000	17,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,811.00000	10,821,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,811.00000	8,821,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	26.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,811.00000	6,821,000	26.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		2.00000	1,000	23.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,813.00000	4,822,000	23.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		18.00000	14,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,829.00000	2,835,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		57.00000	53,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,868.00000	1,874,000	20.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		137.00000	129,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		948.00000	950,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		433.00000	419,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		244.00000	240,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,213.00000	1,201,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		24.00000	22,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,111.00000	10,121,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,111.00000	8,121,000	28.89	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		6,112.00000	6,122,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		4.00000	2,000	21.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,115.00000	4,123,000	21.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,897.00000	1,886,000	16.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		8.00000	7,000	16.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,161.00000	10,171,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,161.00000	8,171,000	28.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	25.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,162.00000	6,172,000	25.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		4.00000	2,000	22.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,165.00000	4,173,000	22.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		40.00000	36,000	20.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,201.00000	2,207,000	20.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		98.00000	91,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,259.00000	1,262,000	18.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		280.00000	268,000	14.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		441.00000	439,000	14.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		895.00000	881,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		56.00000	52,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,847.00000	1,836,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		8.00000	7,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,211.00000	10,221,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,211.00000	8,221,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	25.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,212.00000	6,222,000	25.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		3.00000	2,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,214.00000	4,223,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,798.00000	1,787,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		9.00000	8,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		740.00000	740,000	15.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		179.00000	169,000	15.81	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		405.00000	391,000	13.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		266.00000	262,000	13.56	0.00	0	750
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		493.00000	473,000	14.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		415.00000	408,000	14.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		469.00000	449,000	14.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		441.00000	434,000	14.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		517.00000	497,000	14.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		389.00000	382,000	14.07	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		0.00000	267,000	13.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		0.00000	632,000	13.87	13,305,496.00	21,053	21,053
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		0.00000	819,000	15.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		0.00000	284,000	15.81	5,979,052.00	21,053	21,053
Total € / R Option										19,284,548.00	42,106	50,071
Total € / R										98,030,936.50	50,316	81,619
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62640	6.62940			0.00	0	7,991
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.64910	6.65230			0.00	0	8,119
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.66880	6.67300			0.00	0	25
Total AU\$ / R Future										0.00	0	16,135
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		36.00000	31,000	12.44	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		307.00000	305,000	12.44	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		127.00000	119,000	13.35	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		375.00000	370,000	13.35	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		413.00000	409,000	13.56	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 13/12/2010 Foreign Exchange Option	6.95	Call		115.00000	108,000	13.56	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		270.00000	260,000	13.02	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		297.00000	291,000	13.02	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		252.00000	242,000	13.23	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		329.00000	323,000	13.23	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		293.00000	280,000	12.82	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		270.00000	261,000	12.82	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	16,335
CAD/ R On 13/09/2010 Foreign Exchange Future			7.14040	7.19060			107,106.00	15	60
CAD/ R On 13/12/2010 Foreign Exchange Future			7.23330	7.28510			0.00	0	0
Total CAD/ R Future							107,106.00	15	60
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		32.00000	23,000	12.35	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		341.00000	383,000	12.35	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		75.00000	60,000	11.87	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		490.00000	527,000	11.87	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		67.00000	53,000	12.03	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		532.00000	570,000	12.03	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		84.00000	67,000	11.71	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		449.00000	484,000	11.71	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							107,106.00	15	60

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							412,466,378.50	53,319	359,947
Total Options							41,760,948.00	102,006	500,772
Grand Total:							454,227,326.50	155,325	860,719