



Currency Derivatives Daily MTM Report

Daily summary for: 06/08/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future			7.27860	7.29760			69,830,888.40	9,594	247,403
\$ / R	On	13/12/2010	Foreign Exchange Future			7.37410	7.39290			21,923,199.30	2,973	62,686
\$ / R	On	14/03/2011	Foreign Exchange Future			7.47000	7.49020			164,340.00	22	7,840
\$ / R	On	13/06/2011	Foreign Exchange Future			7.56750	7.58810			0.00	0	2,900
Total \$ / R Future										91,918,427.70	12,589	320,829
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,552.00000	8,571,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,552.00000	6,571,000	43.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	39.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,552.00000	4,571,000	39.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	29.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,552.00000	2,571,000	29.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		470.00000	452,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		22.00000	23,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,448.00000	1,429,000	21.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,448.00000	2,429,000	21.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	21.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,448.00000	3,429,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,502.00000	8,521,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	43.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,502.00000	6,521,000	43.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	39.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,502.00000	4,521,000	39.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	29.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,502.00000	2,521,000	29.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		24.00000	22,000	17.28	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		526.00000	543,000	17.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		516.00000	497,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		18.00000	18,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,498.00000	1,479,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,498.00000	2,479,000	21.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	21.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,498.00000	3,479,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		20.00000	18,000	17.57	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		572.00000	589,000	17.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,602.00000	8,621,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,602.00000	6,621,000	43.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	39.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,602.00000	4,621,000	39.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	29.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,602.00000	2,621,000	29.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		17.00000	15,000	17.85	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		619.00000	636,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		426.00000	408,000	16.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		28.00000	29,000	16.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,398.00000	1,379,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,398.00000	2,379,000	22.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,398.00000	3,379,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,652.00000	8,671,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,652.00000	6,671,000	43.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	39.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,652.00000	4,671,000	39.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	30.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,652.00000	2,671,000	30.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		14.00000	13,000	18.13	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		666.00000	684,000	18.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		383.00000	365,000	15.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		35.00000	36,000	15.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,348.00000	1,329,000	20.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,348.00000	2,329,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,348.00000	3,329,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,752.00000	8,771,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,752.00000	6,771,000	43.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	39.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,752.00000	4,771,000	39.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	30.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,752.00000	2,771,000	30.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		10.00000	9,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		762.00000	780,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		302.00000	284,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		54.00000	55,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,248.00000	1,229,000	20.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,248.00000	2,229,000	22.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,248.00000	3,229,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,802.00000	8,821,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,802.00000	6,821,000	43.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	40.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,802.00000	4,821,000	40.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	30.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,802.00000	2,821,000	30.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		9.00000	8,000	18.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		811.00000	829,000	18.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		264.00000	246,000	15.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		66.00000	67,000	15.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,198.00000	1,179,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,198.00000	2,179,000	23.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,198.00000	3,179,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,852.00000	8,871,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,852.00000	6,871,000	43.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,852.00000	4,871,000	40.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	31.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,852.00000	2,871,000	31.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		7.00000	7,000	19.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		859.00000	878,000	19.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		228.00000	211,000	14.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		80.00000	82,000	14.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,148.00000	1,129,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,148.00000	2,129,000	23.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,148.00000	3,129,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,002.00000	9,021,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	44.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,002.00000	7,021,000	44.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	40.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,002.00000	5,021,000	40.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	32.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,002.00000	3,021,000	32.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		136.00000	125,000	14.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		138.00000	146,000	14.46	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	6.30	Call		999.00000	980,000	19.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	19.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,998.00000	1,979,000	23.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	23.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,998.00000	2,979,000	18.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,952.00000	8,971,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	44.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,952.00000	6,971,000	44.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	40.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,952.00000	4,971,000	40.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	31.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,952.00000	2,971,000	31.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		5.00000	5,000	19.83	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		957.00000	976,000	19.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		164.00000	147,000	14.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		116.00000	118,000	14.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,049.00000	1,030,000	19.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,048.00000	2,029,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,048.00000	3,029,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	45.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,102.00000	9,121,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	44.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,102.00000	7,121,000	44.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	40.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,102.00000	5,121,000	40.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	32.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,102.00000	3,121,000	32.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		3.00000	3,000	20.68	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,105.00000	1,124,000	20.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		98.00000	89,000	15.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		200.00000	210,000	15.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		900.00000	881,000	18.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	2,000	18.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,898.00000	1,879,000	23.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	23.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,898.00000	2,879,000	19.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	19.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		4.00000	4,000	20.11	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,006.00000	1,025,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,402.00000	8,421,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	43.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,402.00000	6,421,000	43.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	39.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,402.00000	4,421,000	39.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	28.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,402.00000	2,421,000	28.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		34.00000	31,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		436.00000	452,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		609.00000	590,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		11.00000	11,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,598.00000	1,579,000	22.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,598.00000	2,579,000	20.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	20.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,598.00000	3,579,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,452.00000	8,471,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	43.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,452.00000	6,471,000	43.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	39.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,452.00000	4,471,000	39.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	28.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,452.00000	2,471,000	28.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		29.00000	26,000	17.00	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		481.00000	497,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		562.00000	543,000	16.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		14.00000	14,000	16.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,548.00000	1,529,000	21.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,548.00000	2,529,000	21.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	21.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,548.00000	3,529,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,702.00000	8,721,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,702.00000	6,721,000	43.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	39.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,702.00000	4,721,000	39.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	30.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,702.00000	2,721,000	30.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		12.00000	11,000	18.42	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		714.00000	732,000	18.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		342.00000	323,000	15.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		44.00000	44,000	15.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,298.00000	1,279,000	20.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,298.00000	2,279,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,298.00000	3,279,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,902.00000	8,921,000	45.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,902.00000	6,921,000	43.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	40.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,902.00000	4,921,000	40.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	31.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,902.00000	2,921,000	31.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		6.00000	6,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		908.00000	927,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		195.00000	178,000	14.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		97.00000	99,000	14.45	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,098.00000	1,079,000	19.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	19.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,098.00000	2,079,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,098.00000	3,079,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,052.00000	9,071,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	44.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,052.00000	7,071,000	44.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	40.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,052.00000	5,071,000	40.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	32.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,052.00000	3,071,000	32.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		4.00000	3,000	20.39	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		1,056.00000	1,074,000	20.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		115.00000	106,000	14.74	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		167.00000	177,000	14.74	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		949.00000	931,000	19.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		1.00000	2,000	19.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,948.00000	1,929,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,948.00000	2,929,000	18.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	25.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,002.00000	2,021,000	25.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	24.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,852.00000	1,871,000	24.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,254.00000	1,273,000	21.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	21.53	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,403.00000	1,422,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		1.00000	1,000	22.37	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		1.00000	0,000	24.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,803.00000	1,821,000	24.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	24.07	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,703.00000	1,722,000	24.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	21.81	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,304.00000	1,323,000	21.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		351.00000	365,000	16.15	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		49.00000	44,000	16.15	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		41.00000	37,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		393.00000	408,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,204.00000	1,223,000	21.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		2.00000	2,000	21.24	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,557.00000	8,576,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	30.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,557.00000	6,576,000	30.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	26.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,557.00000	4,576,000	26.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		9.00000	9,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,566.00000	2,585,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		114.00000	111,000	17.64	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		671.00000	687,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		530.00000	516,000	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		87.00000	92,000	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,447.00000	1,428,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,443.00000	2,424,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,443.00000	3,424,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		52.00000	52,000	20.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,209.00000	1,228,000	20.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	34.51	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	16.00	Put		8,607.00000	8,626,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	31.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,607.00000	6,626,000	31.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,607.00000	4,626,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		8.00000	8,000	24.38	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,615.00000	2,634,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		494.00000	481,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		101.00000	107,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,397.00000	1,378,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,393.00000	2,374,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,393.00000	3,374,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,657.00000	8,676,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	31.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,657.00000	6,676,000	31.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,657.00000	4,676,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		8.00000	7,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,665.00000	2,683,000	24.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		99.00000	97,000	18.10	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		756.00000	773,000	18.10	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		459.00000	446,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		116.00000	122,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,347.00000	1,329,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		4.00000	5,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,343.00000	2,325,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,343.00000	3,324,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,707.00000	8,726,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	31.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,707.00000	6,726,000	31.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	26.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,707.00000	4,726,000	26.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		7.00000	7,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,714.00000	2,733,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		93.00000	91,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		800.00000	817,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		426.00000	413,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		133.00000	139,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,298.00000	1,279,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	5,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,293.00000	2,275,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,293.00000	3,274,000	24.36	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	4.10	Put		0.00000	0,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		106.00000	104,000	17.87	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		713.00000	730,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,757.00000	8,776,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,757.00000	6,776,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,757.00000	4,776,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		6.00000	6,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,763.00000	2,782,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		86.00000	85,000	18.57	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		843.00000	861,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		394.00000	382,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		151.00000	158,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,249.00000	1,230,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	6,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,243.00000	2,225,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,243.00000	3,224,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,807.00000	8,826,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	31.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,807.00000	6,826,000	31.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,807.00000	4,826,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		6.00000	6,000	24.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,813.00000	2,832,000	24.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		81.00000	79,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		888.00000	905,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		364.00000	352,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		171.00000	178,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,199.00000	1,181,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	7,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,194.00000	2,175,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,193.00000	3,174,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,857.00000	8,876,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	31.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,857.00000	6,876,000	31.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	26.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,857.00000	4,876,000	26.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		5.00000	5,000	24.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,862.00000	2,881,000	24.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		76.00000	75,000	19.03	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		933.00000	951,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		336.00000	324,000	14.82	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		193.00000	200,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,150.00000	1,132,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		7.00000	8,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,144.00000	2,125,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,143.00000	3,124,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,057.00000	9,076,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,057.00000	7,076,000	32.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	27.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,057.00000	5,076,000	27.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		4.00000	4,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,061.00000	3,080,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		59.00000	58,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,116.00000	1,134,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		241.00000	233,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		298.00000	309,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		956.00000	939,000	14.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		13.00000	15,000	14.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,944.00000	1,925,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,943.00000	2,924,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	24.89	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	16.40	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,007.00000	9,026,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,007.00000	7,026,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	27.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,007.00000	5,026,000	27.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,011.00000	3,030,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		63.00000	62,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,070.00000	1,088,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		260.00000	252,000	15.10	0.00	0	6,757
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		267.00000	278,000	15.10	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,003.00000	986,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	12,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,994.00000	1,975,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,993.00000	2,974,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		49.00000	49,000	20.65	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,256.00000	1,275,000	20.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,107.00000	9,126,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	32.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,107.00000	7,126,000	32.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	27.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,107.00000	5,126,000	27.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	3,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,110.00000	3,129,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		55.00000	55,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,162.00000	1,181,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		223.00000	216,000	15.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		330.00000	342,000	15.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		909.00000	893,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		16.00000	19,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,894.00000	1,876,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	2,000	19.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,893.00000	2,874,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		71.00000	70,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		978.00000	996,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,457.00000	8,476,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,457.00000	6,476,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,457.00000	4,476,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		11.00000	10,000	24.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,468.00000	2,486,000	24.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		132.00000	128,000	17.18	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		589.00000	604,000	17.18	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	6.85	Call		606.00000	592,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		63.00000	68,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,546.00000	1,527,000	17.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	17.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,543.00000	2,524,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,543.00000	3,524,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,507.00000	8,526,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,507.00000	6,526,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,507.00000	4,526,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		10.00000	10,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,517.00000	2,536,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		123.00000	120,000	17.41	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		630.00000	646,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		567.00000	554,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		74.00000	80,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,496.00000	1,478,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	4,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,493.00000	2,474,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,493.00000	3,474,000	23.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,907.00000	8,926,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	31.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,907.00000	6,926,000	31.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,907.00000	4,926,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		5.00000	5,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,912.00000	2,931,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		309.00000	297,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		216.00000	223,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,101.00000	1,083,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	9,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,094.00000	2,075,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	20.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,093.00000	3,074,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,957.00000	8,976,000	34.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	31.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,957.00000	6,976,000	31.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,957.00000	4,976,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		4.00000	4,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,961.00000	2,980,000	24.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		67.00000	66,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,024.00000	1,042,000	19.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		284.00000	272,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		241.00000	248,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,052.00000	1,034,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	10,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,044.00000	2,025,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,043.00000	3,024,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	33.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,657.00000	7,676,000	33.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	28.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,657.00000	5,676,000	28.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	24.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,658.00000	3,677,000	24.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		31.00000	31,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,688.00000	1,707,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,343.00000	4,324,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,736.00000	1,756,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		29.00000	30,000	22.96	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		19.00000	19,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,126.00000	2,145,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		27.00000	27,000	23.42	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		1,834.00000	1,853,000	23.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		18.00000	17,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,175.00000	2,193,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		142.00000	138,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		549.00000	564,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,543.00000	1,562,000	22.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		36.00000	36,000	22.03	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		398.00000	412,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		191.00000	186,000	16.02	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,447.00000	1,466,000	21.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		40.00000	40,000	21.57	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		164.00000	160,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		471.00000	486,000	16.49	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,639.00000	1,659,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		32.00000	33,000	22.49	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		363.00000	376,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		206.00000	200,000	15.79	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		211.00000	208,000	17.58	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		721.00000	738,000	17.58	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		201.00000	198,000	17.76	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		761.00000	778,000	17.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		222.00000	218,000	17.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		682.00000	698,000	17.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,142.00000	1,161,000	19.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		132.00000	131,000	19.44	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,040.00000	3,060,000	25.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		30.00000	30,000	25.44	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		263.00000	273,000	15.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		453.00000	443,000	15.37	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,054.00000	1,073,000	19.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		144.00000	143,000	19.06	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		366.00000	379,000	15.72	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		356.00000	349,000	15.72	0.00	0	12,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		506.00000	498,000	15.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		368.00000	381,000	15.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		483.00000	474,000	15.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		395.00000	407,000	15.87	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		531.00000	522,000	15.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		343.00000	355,000	15.74	0.00	0	0
Total \$ / R Option										0.00	0	480,141
Total \$ / R										91,918,427.70	12,589	800,970
£ / R	On	13/09/2010	Foreign Exchange Future			11.62100	11.55060			0.00	0	21,407
£ / R	On	13/12/2010	Foreign Exchange Future			11.76720	11.69510			0.00	0	12,755
£ / R	On	14/03/2011	Foreign Exchange Future			11.91210	11.84140			0.00	0	520
Total £ / R Future										0.00	0	34,682
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		9.00000	10,000	16.92	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,258.00000	1,189,000	16.92	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		12.00000	13,000	16.55	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,161.00000	1,092,000	16.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		10.00000	12,000	16.73	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,209.00000	1,141,000	16.73	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		513.00000	453,000	13.94	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		64.00000	74,000	13.94	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		307.00000	330,000	14.01	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		512.00000	463,000	14.01	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		478.00000	431,000	13.85	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		323.00000	348,000	13.85	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		539.00000	572,000	14.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		498.00000	460,000	14.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		518.00000	549,000	14.06	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		527.00000	487,000	14.06	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		562.00000	596,000	13.94	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		471.00000	434,000	13.94	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										0.00	0	35,149
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08550	0.08500			0.00	0	273
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08670	0.08620			0.00	0	0
Total ¥ / R Future										0.00	0	273
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		318.00000	348,000	17.53	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		108.00000	88,000	17.53	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		405.00000	428,000	19.13	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		385.00000	358,000	19.13	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		155.00000	163,000	22.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,135.00000	1,093,000	22.91	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,068.00000	1,113,000	17.69	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		48.00000	43,000	17.69	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	273
€ / R	On	13/09/2010	Foreign Exchange Future			9.67240	9.59900			35,546,070.00	3,675	18,530
€ / R	On	13/12/2010	Foreign Exchange Future			9.79420	9.71970			97,942.00	10	8,000
€ / R	On	14/03/2011	Foreign Exchange Future			9.91500	9.84140			0.00	0	8,620
Total € / R Future										35,644,012.00	3,685	35,150
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	20.34	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,066.00000	1,993,000	20.34	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		26.00000	31,000	14.64	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		627.00000	559,000	14.64	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		911.00000	840,000	15.81	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		10.00000	12,000	15.81	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		450.00000	386,000	13.87	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		49.00000	58,000	13.87	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		291.00000	236,000	13.09	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		90.00000	108,000	13.09	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		359.00000	414,000	13.57	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		60.00000	42,000	13.57	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,480.00000	10,406,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	29.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,480.00000	8,406,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	26.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,480.00000	6,406,000	26.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	22.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,481.00000	4,407,000	22.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		19.00000	23,000	21.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,499.00000	2,429,000	21.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		59.00000	66,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,539.00000	1,472,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		172.00000	192,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		652.00000	598,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		629.00000	685,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		109.00000	91,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,530.00000	1,603,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		10.00000	9,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		23.00000	29,000	21.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,353.00000	2,285,000	21.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,530.00000	10,456,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,530.00000	8,456,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	26.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,530.00000	6,456,000	26.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	22.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,531.00000	4,457,000	22.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		18.00000	22,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,548.00000	2,478,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		56.00000	63,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,586.00000	1,519,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		162.00000	181,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		692.00000	637,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		593.00000	647,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		123.00000	103,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,481.00000	1,554,000	15.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		11.00000	10,000	15.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,230.00000	11,156,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,230.00000	9,156,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,230.00000	7,156,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,231.00000	5,157,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		6.00000	8,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,236.00000	3,164,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		27.00000	33,000	21.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,257.00000	2,189,000	21.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		75.00000	84,000	17.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,305.00000	1,240,000	17.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		234.00000	261,000	14.23	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	9.95	Put		464.00000	417,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		827.00000	888,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		57.00000	44,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,130.00000	11,056,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,130.00000	9,056,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,130.00000	7,056,000	27.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	24.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,131.00000	5,057,000	24.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		7.00000	9,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,137.00000	3,065,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		31.00000	38,000	21.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,161.00000	2,094,000	21.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		83.00000	93,000	17.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,213.00000	1,149,000	17.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		266.00000	296,000	13.86	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		396.00000	352,000	13.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		912.00000	976,000	12.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		42.00000	32,000	12.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,280.00000	10,206,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,280.00000	8,206,000	29.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	26.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,280.00000	6,206,000	26.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		2.00000	2,000	22.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,282.00000	4,208,000	22.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		25.00000	31,000	21.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,305.00000	2,237,000	21.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		71.00000	80,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,351.00000	1,286,000	18.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		220.00000	245,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		500.00000	451,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		785.00000	846,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		65.00000	52,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,727.00000	1,801,000	16.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	7,000	16.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,380.00000	10,306,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,380.00000	8,306,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	26.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,380.00000	6,306,000	26.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	2,000	22.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,381.00000	4,308,000	22.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		22.00000	27,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,402.00000	2,333,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		64.00000	73,000	18.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,444.00000	1,379,000	18.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		194.00000	217,000	14.79	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		574.00000	523,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		705.00000	763,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		85.00000	69,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,629.00000	1,702,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		9.00000	8,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,680.00000	10,606,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,680.00000	8,606,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,680.00000	6,606,000	27.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	23.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,681.00000	4,607,000	23.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		14.00000	17,000	21.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,694.00000	2,623,000	21.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		49.00000	56,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,729.00000	1,662,000	19.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		135.00000	152,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		815.00000	758,000	15.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		491.00000	541,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		171.00000	147,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,335.00000	1,407,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		15.00000	13,000	14.79	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	20.55	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,830.00000	10,756,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,830.00000	8,756,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	27.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,830.00000	6,756,000	27.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	23.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,831.00000	4,757,000	23.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		11.00000	14,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,841.00000	2,770,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		43.00000	49,000	20.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,873.00000	1,805,000	20.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		114.00000	128,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		944.00000	884,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		401.00000	447,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		231.00000	203,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,190.00000	1,261,000	14.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		20.00000	17,000	14.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,130.00000	10,056,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,130.00000	8,056,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,130.00000	6,056,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		2.00000	2,000	22.15	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	13.85	Put		4,132.00000	4,058,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,875.00000	1,949,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	5,000	17.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,180.00000	10,106,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,180.00000	8,106,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	26.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,180.00000	6,106,000	26.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		2.00000	2,000	22.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,182.00000	4,108,000	22.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		29.00000	35,000	21.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,209.00000	2,141,000	21.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		78.00000	88,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,258.00000	1,194,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		249.00000	278,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		429.00000	384,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		869.00000	932,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		49.00000	38,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,826.00000	1,900,000	17.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	6,000	17.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,230.00000	10,156,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	29.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,230.00000	8,156,000	29.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,230.00000	6,156,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		2.00000	2,000	22.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,232.00000	4,158,000	22.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,777.00000	1,850,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		7.00000	6,000	16.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		732.00000	677,000	15.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		152.00000	171,000	15.53	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		373.00000	418,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		253.00000	224,000	13.53	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		558.00000	611,000	13.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		138.00000	117,000	13.31	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		447.00000	489,000	14.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		406.00000	374,000	14.05	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		424.00000	464,000	14.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		433.00000	399,000	14.09	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		471.00000	514,000	14.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		380.00000	349,000	14.01	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		265.00000	240,000	13.82	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		606.00000	655,000	13.82	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		821.00000	772,000	15.65	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		262.00000	287,000	15.65	0.00	0	14,937
Total € / R Option										0.00	0	39,714
Total € / R										35,644,012.00	3,685	74,864
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.64130	6.62740			0.00	0	7,991

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Future			6.65490	6.64070			0.00	0	8,169
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.66620	6.65420			0.00	0	125
Total AU\$ / R Future							0.00	0	16,285
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		25.00000	26,000	12.68	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		298.00000	285,000	12.68	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		99.00000	102,000	12.50	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		358.00000	347,000	12.50	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		396.00000	385,000	12.68	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		87.00000	90,000	12.68	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		236.00000	240,000	12.41	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		282.00000	274,000	12.41	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		218.00000	222,000	12.62	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		314.00000	306,000	12.62	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		255.00000	259,000	12.19	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		251.00000	243,000	12.19	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	16,485
CAD/ R On 13/09/2010 Foreign Exchange Future			7.08380	7.18150			0.00	0	60
CAD/ R On 13/12/2010 Foreign Exchange Future			7.16320	7.26180			0.00	0	0
Total CAD/ R Future							0.00	0	60
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		25.00000	16,000	14.01	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		344.00000	432,000	14.01	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		57.00000	43,000	12.03	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		495.00000	580,000	12.03	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		50.00000	38,000	12.20	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		538.00000	625,000	12.20	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		65.00000	49,000	11.86	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		453.00000	536,000	11.86	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	60
Total Futures							127,562,439.70	16,274	407,279
Total Options							0.00	0	520,522
Grand Total:							127,562,439.70	16,274	927,801