



Currency Derivatives Daily MTM Report

Daily summary for: 18/06/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future			7.62060	7.69780			151,307,013.00	19,855	210,733
\$ / R	On	13/12/2010	Foreign Exchange Future			7.73170	7.80950			4,546,239.60	588	24,420
\$ / R	On	14/03/2011	Foreign Exchange Future			7.84200	7.92050			0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Future			7.95290	8.03140			0.00	0	900
Total \$ / R Future										155,853,252.60	20,443	236,703
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,152.00000	8,229,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,152.00000	6,229,000	35.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,152.00000	4,229,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		14.00000	12,000	27.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,166.00000	2,241,000	27.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		865.00000	795,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		17.00000	24,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,849.00000	1,772,000	21.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	21.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,848.00000	2,771,000	26.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	26.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,848.00000	3,771,000	24.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	24.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,102.00000	8,179,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	34.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,102.00000	6,179,000	34.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	29.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,102.00000	4,179,000	29.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		16.00000	14,000	27.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,118.00000	2,193,000	27.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		220.00000	185,000	17.68	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		322.00000	364,000	17.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		911.00000	841,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		13.00000	20,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,899.00000	1,822,000	22.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		1.00000	1,000	22.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,898.00000	2,821,000	27.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	27.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,898.00000	3,821,000	24.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	24.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		203.00000	171,000	17.95	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		355.00000	400,000	17.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,202.00000	8,279,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,202.00000	6,279,000	35.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,202.00000	4,279,000	29.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		13.00000	11,000	27.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,215.00000	2,290,000	27.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		188.00000	158,000	18.21	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		390.00000	437,000	18.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		819.00000	751,000	16.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		21.00000	30,000	16.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,799.00000	1,722,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,798.00000	2,721,000	26.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	26.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,798.00000	3,721,000	24.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	24.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,252.00000	8,329,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,252.00000	6,329,000	35.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,252.00000	4,329,000	29.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		12.00000	10,000	27.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,264.00000	2,339,000	27.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		173.00000	146,000	18.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		425.00000	475,000	18.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		775.00000	707,000	16.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		27.00000	36,000	16.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,749.00000	1,672,000	20.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		1.00000	1,000	20.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,748.00000	2,671,000	26.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	26.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,748.00000	3,671,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,352.00000	8,429,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,352.00000	6,429,000	35.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,352.00000	4,429,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		10.00000	9,000	27.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,362.00000	2,438,000	27.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		148.00000	125,000	19.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		500.00000	554,000	19.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		688.00000	623,000	16.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		40.00000	52,000	16.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,650.00000	1,573,000	20.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	20.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,648.00000	2,571,000	25.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	25.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,648.00000	3,571,000	25.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	25.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,402.00000	8,479,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	35.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,402.00000	6,479,000	35.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,402.00000	4,479,000	29.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		9.00000	8,000	27.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,411.00000	2,487,000	27.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		137.00000	115,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		539.00000	594,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		646.00000	582,000	16.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		48.00000	61,000	16.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,600.00000	1,523,000	19.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	19.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,598.00000	2,521,000	25.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	25.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,598.00000	3,521,000	25.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	25.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,452.00000	8,529,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,452.00000	6,529,000	36.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	30.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,452.00000	4,529,000	30.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		8.00000	7,000	27.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,460.00000	2,536,000	27.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		127.00000	107,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		579.00000	636,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		606.00000	543,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		58.00000	72,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,550.00000	1,473,000	19.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	19.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,548.00000	2,471,000	25.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	25.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,548.00000	3,471,000	25.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	25.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,602.00000	8,679,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	36.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,602.00000	6,679,000	36.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	30.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,602.00000	4,679,000	30.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		6.00000	5,000	27.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,608.00000	2,684,000	27.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		493.00000	434,000	16.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		95.00000	113,000	16.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,401.00000	1,325,000	18.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		3.00000	4,000	18.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,398.00000	2,321,000	24.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	24.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,398.00000	3,321,000	26.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	26.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,552.00000	8,629,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,552.00000	6,629,000	36.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,552.00000	4,629,000	30.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		7.00000	6,000	27.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,559.00000	2,635,000	27.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		109.00000	92,000	20.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		661.00000	721,000	20.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		529.00000	469,000	16.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		81.00000	98,000	16.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,451.00000	1,374,000	18.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		3.00000	3,000	18.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,448.00000	2,371,000	25.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	25.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,448.00000	3,371,000	26.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	26.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	40.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,702.00000	8,779,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,702.00000	6,779,000	36.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,702.00000	4,779,000	30.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		5.00000	5,000	27.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,707.00000	2,784,000	27.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		87.00000	74,000	20.89	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		789.00000	853,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		424.00000	368,000	16.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		126.00000	147,000	16.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,302.00000	1,226,000	17.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		4.00000	5,000	17.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,298.00000	2,221,000	24.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	24.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,298.00000	3,221,000	27.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	27.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		101.00000	85,000	20.36	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		703.00000	764,000	20.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,002.00000	8,079,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	34.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,002.00000	6,079,000	34.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	28.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,002.00000	4,079,000	28.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		19.00000	16,000	27.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,021.00000	2,095,000	27.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		258.00000	218,000	17.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		260.00000	297,000	17.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,006.00000	933,000	16.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		8.00000	12,000	16.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,999.00000	1,922,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		1.00000	1,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,998.00000	2,921,000	27.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	27.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,998.00000	3,921,000	23.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	23.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,052.00000	8,129,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	34.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,052.00000	6,129,000	34.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	28.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,052.00000	4,129,000	28.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		17.00000	15,000	27.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,069.00000	2,144,000	27.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		238.00000	201,000	17.41	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		290.00000	330,000	17.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		958.00000	887,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		10.00000	16,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,949.00000	1,872,000	22.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		1.00000	1,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,948.00000	2,871,000	27.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	27.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,948.00000	3,871,000	24.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	24.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,302.00000	8,379,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,302.00000	6,379,000	35.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,302.00000	4,379,000	29.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		11.00000	9,000	27.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,313.00000	2,388,000	27.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		160.00000	135,000	18.75	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		462.00000	514,000	18.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		731.00000	664,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		33.00000	43,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,700.00000	1,623,000	20.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	20.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,698.00000	2,621,000	26.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	26.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,698.00000	3,621,000	25.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	25.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,502.00000	8,579,000	40.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	36.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,502.00000	6,579,000	36.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,502.00000	4,579,000	30.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		8.00000	7,000	27.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,510.00000	2,586,000	27.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		118.00000	99,000	19.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		620.00000	678,000	19.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		567.00000	505,000	16.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		69.00000	84,000	16.49	1,260,000.00	15,000	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,500.00000	1,424,000	19.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		2.00000	3,000	19.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,498.00000	2,421,000	25.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	25.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,498.00000	3,421,000	26.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	26.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,652.00000	8,729,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	36.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,652.00000	6,729,000	36.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,652.00000	4,729,000	30.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		6.00000	5,000	27.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,658.00000	2,734,000	27.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		94.00000	79,000	20.63	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		746.00000	808,000	20.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		458.00000	400,000	16.54	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		110.00000	129,000	16.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,351.00000	1,275,000	18.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		3.00000	4,000	18.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,348.00000	2,271,000	24.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	24.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,348.00000	3,271,000	26.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	26.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		28.00000	25,000	25.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,630.00000	1,704,000	25.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		33.00000	29,000	24.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,485.00000	1,558,000	24.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		923.00000	989,000	21.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		71.00000	60,000	21.70	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,059.00000	1,129,000	22.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		57.00000	50,000	22.50	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		35.00000	31,000	24.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,437.00000	1,510,000	24.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		39.00000	35,000	24.11	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,341.00000	1,414,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		66.00000	56,000	21.97	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		968.00000	1,035,000	21.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		209.00000	236,000	16.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		307.00000	257,000	16.61	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		281.00000	236,000	16.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		233.00000	265,000	16.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		878.00000	943,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		76.00000	64,000	21.43	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,141.00000	8,218,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,142.00000	6,219,000	28.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		16.00000	14,000	30.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,157.00000	4,232,000	30.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		65.00000	58,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,206.00000	2,276,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		336.00000	298,000	18.24	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		477.00000	516,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		925.00000	858,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		66.00000	76,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,867.00000	1,790,000	19.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		8.00000	8,000	19.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,861.00000	2,783,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		2.00000	1,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,860.00000	3,782,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		189.00000	167,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		930.00000	985,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.37	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		8,191.00000	8,268,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,192.00000	6,269,000	28.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		15.00000	13,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,206.00000	4,281,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		63.00000	56,000	25.99	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,254.00000	2,324,000	25.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		885.00000	819,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		76.00000	87,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,818.00000	1,741,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		9.00000	9,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,811.00000	2,733,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	1,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,810.00000	3,732,000	28.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	28.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,241.00000	8,318,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,242.00000	6,319,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		14.00000	13,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,255.00000	4,331,000	30.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		60.00000	54,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,301.00000	2,372,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		304.00000	270,000	18.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		545.00000	588,000	18.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		845.00000	781,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		86.00000	99,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,769.00000	1,692,000	18.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		10.00000	10,000	18.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,761.00000	2,683,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		2.00000	1,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,760.00000	3,682,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,291.00000	8,368,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,292.00000	6,369,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		13.00000	12,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,304.00000	4,380,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		58.00000	52,000	26.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,349.00000	2,420,000	26.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		290.00000	257,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		581.00000	625,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		807.00000	744,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		98.00000	112,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,720.00000	1,643,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		11.00000	11,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,711.00000	2,633,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		2.00000	1,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,710.00000	3,632,000	28.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		320.00000	284,000	18.44	0.00	0	1,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		511.00000	552,000	18.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,341.00000	8,418,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,342.00000	6,419,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		12.00000	11,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,353.00000	4,429,000	29.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		56.00000	50,000	26.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,397.00000	2,468,000	26.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		276.00000	244,000	19.03	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		617.00000	662,000	19.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		770.00000	708,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		111.00000	126,000	16.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,671.00000	1,594,000	18.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		12.00000	12,000	18.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,661.00000	2,584,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		2.00000	2,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,660.00000	3,582,000	28.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	28.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,391.00000	8,468,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,392.00000	6,469,000	28.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		12.00000	10,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,403.00000	4,478,000	29.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		54.00000	48,000	26.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,445.00000	2,516,000	26.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		263.00000	232,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		654.00000	700,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		734.00000	673,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		125.00000	141,000	16.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,622.00000	1,546,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		13.00000	14,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,611.00000	2,534,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		2.00000	2,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,610.00000	3,532,000	27.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	27.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,441.00000	8,518,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,442.00000	6,519,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		11.00000	10,000	29.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,452.00000	4,528,000	29.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		52.00000	47,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,493.00000	2,565,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		250.00000	221,000	19.43	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		691.00000	739,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		699.00000	640,000	16.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		140.00000	158,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,573.00000	1,497,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		14.00000	15,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,562.00000	2,484,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		3.00000	2,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,560.00000	3,482,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,641.00000	8,718,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,642.00000	6,719,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		8.00000	7,000	29.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,649.00000	4,725,000	29.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		45.00000	40,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,686.00000	2,758,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		208.00000	183,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		849.00000	901,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		571.00000	517,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		212.00000	235,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,380.00000	1,305,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		21.00000	23,000	17.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,362.00000	2,285,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		3.00000	3,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,360.00000	3,282,000	26.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	26.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,591.00000	8,668,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,592.00000	6,669,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		9.00000	8,000	29.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,600.00000	4,676,000	29.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		46.00000	42,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,637.00000	2,710,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		217.00000	192,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		808.00000	860,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		602.00000	546,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		193.00000	214,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,428.00000	1,353,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		19.00000	21,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,412.00000	2,335,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		3.00000	3,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,410.00000	3,332,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		181.00000	160,000	20.81	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		972.00000	1,028,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,691.00000	8,768,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	29.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,692.00000	6,769,000	29.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		8.00000	7,000	29.59	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		4,699.00000	4,775,000	29.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		43.00000	39,000	27.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,734.00000	2,807,000	27.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		198.00000	175,000	20.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		889.00000	943,000	20.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		542.00000	489,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		233.00000	257,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,332.00000	1,258,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		23.00000	26,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,313.00000	2,235,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		4.00000	3,000	21.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,310.00000	3,232,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		239.00000	211,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		730.00000	779,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,041.00000	8,118,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,042.00000	6,119,000	28.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		18.00000	16,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,059.00000	4,134,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		71.00000	63,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,112.00000	2,181,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		372.00000	331,000	17.84	0.00	0	10
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		413.00000	449,000	17.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		1,008.00000	939,000	16.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		49.00000	57,000	16.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,966.00000	1,888,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		7.00000	6,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,961.00000	2,883,000	24.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		2.00000	1,000	24.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,960.00000	3,882,000	29.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	29.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,091.00000	8,168,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,092.00000	6,169,000	28.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		17.00000	15,000	30.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,108.00000	4,183,000	30.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		68.00000	61,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,159.00000	2,229,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		354.00000	314,000	18.04	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		445.00000	482,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		966.00000	898,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		57.00000	66,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,916.00000	1,839,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		7.00000	7,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,911.00000	2,833,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		2.00000	1,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,910.00000	3,832,000	29.28	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	3.90	Put		1.00000	0,000	29.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,491.00000	8,568,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,492.00000	6,569,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		10.00000	9,000	29.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,501.00000	4,577,000	29.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		50.00000	45,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,541.00000	2,613,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		666.00000	607,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		157.00000	175,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,525.00000	1,449,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		16.00000	17,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,512.00000	2,434,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		3.00000	2,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,510.00000	3,432,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,541.00000	8,618,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,542.00000	6,619,000	29.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		10.00000	8,000	29.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,551.00000	4,626,000	29.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		48.00000	43,000	26.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,589.00000	2,661,000	26.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		228.00000	201,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		769.00000	819,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		633.00000	576,000	16.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		174.00000	194,000	16.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,476.00000	1,401,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		17.00000	19,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,462.00000	2,384,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		3.00000	2,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,460.00000	3,382,000	27.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	27.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	30.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,242.00000	7,319,000	30.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		4.00000	3,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,245.00000	5,321,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		30.00000	27,000	28.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,271.00000	3,345,000	28.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		124.00000	110,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,365.00000	1,428,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,760.00000	4,682,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,410.00000	1,474,000	22.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		119.00000	106,000	22.79	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		89.00000	80,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,780.00000	1,848,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		111.00000	98,000	23.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,502.00000	1,566,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		86.00000	77,000	24.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,827.00000	1,895,000	24.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		391.00000	348,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		382.00000	416,000	17.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		461.00000	418,000	18.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		541.00000	576,000	18.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		443.00000	402,000	18.36	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		573.00000	610,000	18.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		479.00000	435,000	18.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		509.00000	543,000	18.03	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		897.00000	944,000	19.85	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		317.00000	286,000	19.85	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,676.00000	2,747,000	25.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		96.00000	89,000	25.89	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		861.00000	804,000	16.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		280.00000	301,000	16.86	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		833.00000	776,000	16.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		302.00000	323,000	16.96	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		890.00000	832,000	16.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		259.00000	279,000	16.76	0.00	0	0
Total \$ / R Option										1,260,000.00	15,000	104,285
Total \$ / R										157,113,252.60	35,443	340,988
£ / R	On	13/09/2010	Foreign Exchange Future			11.28930	11.38920			2,901,350.10	257	19,923
£ / R	On	13/12/2010	Foreign Exchange Future			11.45510	11.55610			0.00	0	12,322

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 Future			11.61800	11.72060			0.00	0	500
Total £ / R Future										2,901,350.10	257	32,745
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		76.00000	66,000	20.99	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,487.00000	1,577,000	20.99	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		83.00000	72,000	20.64	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,394.00000	1,483,000	20.64	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		79.00000	69,000	20.82	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,440.00000	1,530,000	20.82	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		416.00000	376,000	17.58	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		760.00000	821,000	17.58	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		726.00000	785,000	17.45	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		432.00000	390,000	17.45	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		658.00000	605,000	17.27	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		737.00000	787,000	17.27	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		640.00000	588,000	17.37	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		769.00000	820,000	17.37	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		677.00000	622,000	17.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		706.00000	754,000	17.16	0.00	0	0
Total £ / R Option										0.00	0	50
Total £ / R										2,901,350.10	257	32,795
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08400	0.08490			0.00	0	10
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08540	0.08630			0.00	0	0
Total ¥ / R Future										0.00	0	10
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		452.00000	391,000	20.48	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	0.08	Put		252.00000	281,000	20.48	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		550.00000	494,000	21.94	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		520.00000	554,000	21.94	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		273.00000	240,000	25.15	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,243.00000	1,300,000	25.15	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,132.00000	1,049,000	18.83	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		102.00000	109,000	18.83	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	10
€ / R	On	13/09/2010	Foreign Exchange Future			9.44490	9.51820			217,232.70	23	18,039
€ / R	On	13/12/2010	Foreign Exchange Future			9.58920	9.66390			67,124.40	7	5,918
€ / R	On	14/03/2011	Foreign Exchange Future			9.73240	9.80900			0.00	0	600
Total € / R Future										284,357.10	30	24,557
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		21.00000	17,000	23.98	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,168.00000	2,237,000	23.98	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		105.00000	89,000	17.88	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		787.00000	844,000	17.88	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,055.00000	1,116,000	19.31	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		73.00000	61,000	19.31	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		619.00000	671,000	16.92	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		137.00000	116,000	16.92	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		463.00000	509,000	15.96	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		181.00000	154,000	15.96	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		390.00000	338,000	14.21	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	9.30	Put		172.00000	193,000	14.21	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,536.00000	10,611,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,536.00000	8,611,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		2.00000	1,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,538.00000	6,612,000	26.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		14.00000	12,000	26.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,550.00000	4,623,000	26.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		62.00000	55,000	23.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,598.00000	2,666,000	23.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		119.00000	107,000	20.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,655.00000	1,718,000	20.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		255.00000	228,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		791.00000	839,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		665.00000	605,000	14.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		201.00000	216,000	14.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,492.00000	1,417,000	15.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		28.00000	28,000	15.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		68.00000	61,000	23.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,454.00000	2,522,000	23.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,586.00000	10,661,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,586.00000	8,661,000	28.11	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	16.25	Call		2.00000	1,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,588.00000	6,662,000	26.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		14.00000	11,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,600.00000	4,672,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		60.00000	53,000	23.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,646.00000	2,714,000	23.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		115.00000	104,000	20.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,701.00000	1,765,000	20.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		244.00000	218,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		830.00000	879,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		633.00000	575,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		219.00000	236,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,444.00000	1,369,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		30.00000	30,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,286.00000	11,361,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,286.00000	9,361,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	27.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,287.00000	7,362,000	27.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		6.00000	5,000	25.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,292.00000	5,366,000	25.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		39.00000	35,000	25.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,325.00000	3,396,000	25.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		73.00000	66,000	22.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,359.00000	2,427,000	22.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		141.00000	127,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,427.00000	1,488,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		318.00000	284,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		604.00000	645,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		837.00000	771,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		123.00000	132,000	14.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,186.00000	11,261,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,186.00000	9,261,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,187.00000	7,262,000	27.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		6.00000	5,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,192.00000	5,266,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		41.00000	37,000	24.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,227.00000	3,298,000	24.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		79.00000	70,000	22.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,265.00000	2,331,000	22.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		152.00000	136,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,338.00000	1,397,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		348.00000	312,000	15.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		534.00000	573,000	15.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		913.00000	844,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		99.00000	105,000	14.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,336.00000	10,411,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		1.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,337.00000	8,411,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		2.00000	1,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,338.00000	6,412,000	25.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		18.00000	15,000	26.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,354.00000	4,426,000	26.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		71.00000	63,000	22.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,407.00000	2,474,000	22.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		136.00000	122,000	19.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,472.00000	1,533,000	19.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		304.00000	272,000	16.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		640.00000	683,000	16.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		800.00000	735,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		136.00000	146,000	14.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,683.00000	1,609,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		19.00000	20,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,436.00000	10,511,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		1.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,437.00000	8,511,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		2.00000	1,000	25.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,438.00000	6,512,000	25.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		16.00000	14,000	26.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,452.00000	4,525,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		66.00000	59,000	23.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,502.00000	2,570,000	23.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		127.00000	114,000	20.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,563.00000	1,625,000	20.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		278.00000	248,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		714.00000	759,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		731.00000	668,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		167.00000	179,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,587.00000	1,512,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		23.00000	23,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,736.00000	10,811,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,736.00000	8,811,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	26.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,737.00000	6,812,000	26.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		11.00000	9,000	26.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,747.00000	4,820,000	26.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		54.00000	48,000	23.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,790.00000	2,859,000	23.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		105.00000	95,000	21.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,841.00000	1,906,000	21.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		216.00000	192,000	17.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		952.00000	1,003,000	17.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		545.00000	492,000	14.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		281.00000	303,000	14.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,303.00000	1,228,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		39.00000	39,000	14.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,886.00000	10,961,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,886.00000	8,961,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	26.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,887.00000	6,962,000	26.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		9.00000	8,000	25.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,895.00000	4,969,000	25.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		50.00000	44,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,936.00000	3,005,000	24.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		96.00000	87,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,982.00000	2,048,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		191.00000	170,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,077.00000	1,131,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		467.00000	418,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		353.00000	379,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,165.00000	1,090,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		51.00000	51,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,186.00000	10,261,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	28.11	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	17.85	Put		8,187.00000	8,262,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		2.00000	2,000	25.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,188.00000	6,263,000	25.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		22.00000	18,000	26.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,208.00000	4,279,000	26.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,829.00000	1,754,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		15.00000	15,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,236.00000	10,311,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,237.00000	8,312,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		2.00000	2,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,238.00000	6,313,000	25.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		21.00000	17,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,257.00000	4,328,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		76.00000	68,000	22.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,312.00000	2,379,000	22.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		146.00000	131,000	19.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,382.00000	1,442,000	19.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		333.00000	298,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		569.00000	609,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		874.00000	807,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		110.00000	118,000	14.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,780.00000	1,705,000	15.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		16.00000	16,000	15.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,286.00000	10,361,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		1.00000	0,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,287.00000	8,361,000	28.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		2.00000	1,000	25.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,288.00000	6,362,000	25.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		19.00000	16,000	26.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,305.00000	4,377,000	26.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,732.00000	1,657,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		18.00000	18,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		870.00000	920,000	17.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		234.00000	209,000	17.47	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		533.00000	487,000	15.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		524.00000	555,000	15.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		515.00000	469,000	15.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		556.00000	587,000	15.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		555.00000	505,000	15.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		496.00000	523,000	15.40	0.00	0	0
Total € / R Option										0.00	0	6,840
Total € / R										284,357.10	30	31,397
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.56660	6.57310			919,324.00	140	9,731
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.59140	6.59750			112,053.80	17	8,656
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.61480	6.62110			0.00	0	0
Total AU\$ / R Future										1,031,377.80	157	18,387

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		83.00000	82,000	15.79	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		410.00000	415,000	15.79	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		180.00000	178,000	16.43	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		483.00000	487,000	16.43	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		521.00000	525,000	16.63	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		168.00000	166,000	16.63	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		319.00000	316,000	15.67	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		398.00000	401,000	15.67	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		301.00000	299,000	15.85	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		430.00000	434,000	15.85	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		337.00000	334,000	15.49	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		366.00000	369,000	15.49	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										1,031,377.80	157	18,587
CAD/ R	On	13/09/2010	Foreign Exchange Future			7.43220	7.45580			0.00	0	75
CAD/ R	On	13/12/2010	Foreign Exchange Future			7.53090	7.55490			0.00	0	0
Total CAD/ R Future										0.00	0	75
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Call		132.00000	120,000	10.39	0.00	0	0
CAD/ R	On	13/09/2010	Foreign Exchange Option	7.50	Put		176.00000	188,000	10.39	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Call		207.00000	193,000	12.67	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.70	Put		352.00000	362,000	12.67	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Call		191.00000	178,000	12.84	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.75	Put		386.00000	397,000	12.84	0.00	0	0
CAD/ R	On	13/12/2010	Foreign Exchange Option	7.65	Call		224.00000	209,000	12.51	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		319.00000	328,000	12.51	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							160,070,337.60	20,887	312,477
Total Options							1,260,000.00	15,000	111,375
Grand Total:							161,330,337.60	35,887	423,852