



Currency Derivatives Daily MTM Report

Daily summary for: 02/07/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future			7.79530	7.86140			29,513,005.80	3,786	210,670
\$ / R	On	13/12/2010	Foreign Exchange Future			7.90700	7.97430			0.00	0	29,578
\$ / R	On	14/03/2011	Foreign Exchange Future			8.01800	8.08640			801,800.00	100	950
\$ / R	On	13/06/2011	Foreign Exchange Future			8.12950	8.19900			16,259,000.00	2,000	2,900
Total \$ / R Future										46,573,805.80	5,886	244,098
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		7,989.00000	8,055,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		5,989.00000	6,055,000	36.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	30.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		3,989.00000	4,055,000	30.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		14.00000	12,000	27.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,003.00000	2,067,000	27.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		1,019.00000	956,000	17.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		8.00000	11,000	17.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		2,012.00000	1,946,000	24.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	24.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		3,011.00000	2,945,000	26.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	26.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		4,011.00000	3,945,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		7,939.00000	8,005,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	36.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		5,939.00000	6,005,000	36.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	30.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		3,939.00000	4,005,000	30.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		15.00000	13,000	27.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		1,954.00000	2,018,000	27.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		283.00000	247,000	17.89	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		222.00000	252,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		1,068.00000	1,003,000	17.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		7.00000	8,000	17.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		2,062.00000	1,996,000	24.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		1.00000	1,000	24.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		3,061.00000	2,995,000	26.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	26.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		4,061.00000	3,995,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		258.00000	227,000	18.13	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		247.00000	282,000	18.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,039.00000	8,105,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,039.00000	6,105,000	37.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,039.00000	4,105,000	30.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		13.00000	11,000	27.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,052.00000	2,116,000	27.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		238.00000	208,000	18.37	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		277.00000	313,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		972.00000	909,000	17.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		11.00000	14,000	17.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,962.00000	1,896,000	24.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	24.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,961.00000	2,895,000	26.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	26.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,961.00000	3,895,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,089.00000	8,155,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,089.00000	6,155,000	37.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	30.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,089.00000	4,155,000	30.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		12.00000	10,000	27.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,101.00000	2,165,000	27.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		219.00000	191,000	18.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		308.00000	346,000	18.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		924.00000	862,000	17.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		13.00000	17,000	17.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,913.00000	1,847,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,911.00000	2,845,000	26.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	26.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,911.00000	3,845,000	20.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	20.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,189.00000	8,255,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,189.00000	6,255,000	37.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,189.00000	4,255,000	30.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		10.00000	8,000	27.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,199.00000	2,263,000	27.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		185.00000	161,000	19.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		374.00000	416,000	19.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		832.00000	771,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		21.00000	26,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,813.00000	1,747,000	22.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	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	13/09/2010	Foreign Exchange Option	5.05	Call		2,811.00000	2,745,000	26.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	26.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,811.00000	3,745,000	21.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,239.00000	8,305,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,239.00000	6,305,000	37.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	31.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,239.00000	4,305,000	31.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		9.00000	8,000	27.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,248.00000	2,313,000	27.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		170.00000	148,000	19.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		409.00000	453,000	19.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		787.00000	727,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		26.00000	32,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,763.00000	1,697,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		2.00000	2,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,761.00000	2,695,000	26.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	26.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,761.00000	3,695,000	21.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	21.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,289.00000	8,355,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.92	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		6,289.00000	6,355,000	37.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	31.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,289.00000	4,355,000	31.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		8.00000	7,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,297.00000	2,362,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		157.00000	136,000	19.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		446.00000	491,000	19.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		743.00000	684,000	17.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		32.00000	39,000	17.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,713.00000	1,647,000	22.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		2.00000	2,000	22.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,711.00000	2,645,000	25.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	25.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,711.00000	3,645,000	21.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	21.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,439.00000	8,505,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	38.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,439.00000	6,505,000	38.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	31.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,439.00000	4,505,000	31.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		6.00000	5,000	28.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,445.00000	2,510,000	28.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		616.00000	561,000	17.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		55.00000	66,000	17.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,564.00000	1,498,000	20.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		3.00000	3,000	20.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,561.00000	2,495,000	25.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	25.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,561.00000	3,495,000	22.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	22.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,389.00000	8,455,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	38.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,389.00000	6,455,000	38.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	31.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,389.00000	4,455,000	31.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		7.00000	6,000	28.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,396.00000	2,461,000	28.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		133.00000	115,000	20.05	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		522.00000	570,000	20.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		657.00000	601,000	17.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		46.00000	56,000	17.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,613.00000	1,548,000	21.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		2.00000	3,000	21.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,611.00000	2,545,000	25.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	25.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,611.00000	3,545,000	22.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.69	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		8,539.00000	8,605,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	38.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,539.00000	6,605,000	38.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	32.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,539.00000	4,605,000	32.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		5.00000	4,000	28.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,544.00000	2,609,000	28.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		103.00000	90,000	20.76	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		642.00000	695,000	20.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		538.00000	486,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		77.00000	91,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,464.00000	1,399,000	20.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		3.00000	4,000	20.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,462.00000	2,395,000	25.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	25.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,461.00000	3,395,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		122.00000	106,000	20.29	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		561.00000	611,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	43.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,839.00000	7,905,000	43.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	36.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,839.00000	5,905,000	36.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		1.00000	0,000	29.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		3,840.00000	3,905,000	29.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		16.00000	15,000	26.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		1,855.00000	1,920,000	26.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		337.00000	297,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		176.00000	202,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,167.00000	1,102,000	17.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		6.00000	7,000	17.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,162.00000	2,096,000	25.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		1.00000	1,000	25.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,161.00000	3,095,000	25.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	25.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,161.00000	4,095,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	43.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		7,889.00000	7,955,000	43.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	36.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		5,889.00000	5,955,000	36.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	30.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		3,889.00000	3,955,000	30.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		15.00000	14,000	27.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		1,904.00000	1,969,000	27.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		309.00000	271,000	17.85	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		198.00000	226,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		1,118.00000	1,052,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		7.00000	7,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		2,112.00000	2,046,000	24.95	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	5.75	Put		1.00000	1,000	24.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		3,111.00000	3,045,000	26.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	26.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		4,111.00000	4,045,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,139.00000	8,205,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,139.00000	6,205,000	37.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	30.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,139.00000	4,205,000	30.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		11.00000	9,000	27.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,150.00000	2,214,000	27.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		201.00000	176,000	18.85	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		340.00000	381,000	18.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		878.00000	816,000	17.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		17.00000	21,000	17.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,863.00000	1,797,000	23.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	23.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,861.00000	2,795,000	26.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	26.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,861.00000	3,795,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,339.00000	8,405,000	43.69	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	38.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,339.00000	6,405,000	38.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	31.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,339.00000	4,405,000	31.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		7.00000	6,000	27.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,346.00000	2,411,000	27.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		144.00000	125,000	19.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		483.00000	530,000	19.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		699.00000	642,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		38.00000	47,000	17.38	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,663.00000	1,597,000	21.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		2.00000	2,000	21.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,661.00000	2,595,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,661.00000	3,595,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,489.00000	8,555,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	38.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,489.00000	6,555,000	38.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	31.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,489.00000	4,555,000	31.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		6.00000	5,000	28.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,495.00000	2,560,000	28.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		112.00000	97,000	20.53	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		601.00000	652,000	20.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		576.00000	523,000	17.51	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		65.00000	78,000	17.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,514.00000	1,448,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		3.00000	3,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,511.00000	2,445,000	25.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	25.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,511.00000	3,445,000	23.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	23.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		27.00000	24,000	25.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,466.00000	1,529,000	25.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		33.00000	29,000	24.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,322.00000	1,384,000	24.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		770.00000	825,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		81.00000	70,000	21.48	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		903.00000	960,000	22.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		64.00000	55,000	22.20	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		35.00000	31,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,274.00000	1,336,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		41.00000	35,000	23.64	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,180.00000	1,240,000	23.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		75.00000	65,000	21.72	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		814.00000	870,000	21.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		137.00000	158,000	17.72	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		398.00000	353,000	17.72	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		367.00000	324,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		156.00000	179,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		727.00000	781,000	21.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		88.00000	76,000	21.24	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		7,976.00000	8,043,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		5,977.00000	6,044,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		17.00000	15,000	30.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		3,993.00000	4,058,000	30.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		70.00000	66,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,046.00000	2,109,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		396.00000	364,000	18.17	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		372.00000	407,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		1,065.00000	1,002,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		41.00000	45,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		2,030.00000	1,963,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		6.00000	6,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		3,025.00000	2,958,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		4,024.00000	3,957,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	29.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		218.00000	200,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		794.00000	843,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.87	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	16.00	Put		8,026.00000	8,093,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,027.00000	6,094,000	28.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		16.00000	14,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,042.00000	4,107,000	30.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		67.00000	63,000	25.92	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,093.00000	2,156,000	25.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		1,022.00000	960,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		48.00000	53,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,980.00000	1,913,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		6.00000	6,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,975.00000	2,908,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,974.00000	3,907,000	28.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	28.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,076.00000	8,143,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,077.00000	6,144,000	29.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		15.00000	14,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,091.00000	4,157,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		65.00000	60,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,141.00000	2,203,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		358.00000	328,000	18.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		434.00000	471,000	18.56	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	7.05	Call		980.00000	919,000	16.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		56.00000	62,000	16.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,931.00000	1,864,000	19.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		7.00000	7,000	19.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,925.00000	2,858,000	24.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	24.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,924.00000	3,857,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,126.00000	8,193,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,127.00000	6,194,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		14.00000	13,000	30.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,140.00000	4,206,000	30.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		62.00000	58,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,188.00000	2,251,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		340.00000	312,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		466.00000	505,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		938.00000	878,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		64.00000	71,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,882.00000	1,815,000	19.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		8.00000	8,000	19.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,875.00000	2,808,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,874.00000	3,807,000	28.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	28.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		377.00000	346,000	18.36	1,036,962.00	2,997	21,570
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		403.00000	439,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,176.00000	8,243,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,177.00000	6,244,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		13.00000	12,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,189.00000	4,255,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		59.00000	55,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,235.00000	2,298,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		323.00000	296,000	18.94	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		499.00000	539,000	18.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		898.00000	839,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		74.00000	82,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,832.00000	1,766,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		8.00000	9,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,826.00000	2,758,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		2.00000	1,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,824.00000	3,757,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	28.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,226.00000	8,293,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	29.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,227.00000	6,294,000	29.26	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		13.00000	11,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,239.00000	4,304,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		57.00000	53,000	26.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,283.00000	2,346,000	26.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		307.00000	282,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		533.00000	575,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		858.00000	801,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		84.00000	94,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,783.00000	1,717,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		9.00000	10,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,776.00000	2,709,000	24.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		2.00000	2,000	24.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,774.00000	3,707,000	28.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	28.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,276.00000	8,343,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	29.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,277.00000	6,344,000	29.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		12.00000	10,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,288.00000	4,353,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		55.00000	51,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,331.00000	2,394,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		292.00000	268,000	19.33	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		568.00000	611,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		820.00000	763,000	16.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		96.00000	106,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,734.00000	1,668,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		10.00000	11,000	18.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,726.00000	2,659,000	23.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		2.00000	2,000	23.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,724.00000	3,657,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,476.00000	8,543,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,477.00000	6,544,000	29.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		9.00000	8,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,485.00000	4,551,000	29.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		47.00000	44,000	26.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,523.00000	2,587,000	26.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		240.00000	220,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		716.00000	763,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		676.00000	626,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		152.00000	169,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,539.00000	1,473,000	17.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		15.00000	16,000	17.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,527.00000	2,459,000	22.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		3.00000	2,000	22.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,525.00000	3,457,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	27.26	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	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,426.00000	8,493,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	29.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,427.00000	6,494,000	29.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		10.00000	9,000	29.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,436.00000	4,502,000	29.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		49.00000	45,000	26.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,475.00000	2,538,000	26.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		252.00000	231,000	19.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		678.00000	724,000	19.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		711.00000	658,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		137.00000	151,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,588.00000	1,521,000	18.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		14.00000	14,000	18.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,576.00000	2,509,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		2.00000	2,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,575.00000	3,507,000	27.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	27.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		208.00000	191,000	20.68	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		834.00000	884,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,526.00000	8,593,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	29.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,527.00000	6,594,000	29.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		9.00000	8,000	29.89	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	12.50	Put		4,535.00000	4,601,000	29.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		45.00000	42,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,571.00000	2,635,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		229.00000	210,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		755.00000	803,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		643.00000	594,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		169.00000	187,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,491.00000	1,425,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		17.00000	18,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,477.00000	2,410,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		3.00000	3,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,475.00000	3,407,000	27.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	27.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		278.00000	255,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		604.00000	648,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		7,876.00000	7,943,000	31.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		5,877.00000	5,944,000	28.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		18.00000	17,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		3,894.00000	3,960,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		75.00000	71,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		1,951.00000	2,014,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		444.00000	406,000	17.88	0.00	0	10
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		320.00000	349,000	17.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		1,158.00000	1,092,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		34.00000	35,000	16.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		2,129.00000	2,062,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		5.00000	5,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		3,125.00000	3,058,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		4,124.00000	4,057,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		7,926.00000	7,993,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		5,927.00000	5,994,000	28.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		18.00000	16,000	30.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		3,944.00000	4,009,000	30.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		73.00000	68,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		1,999.00000	2,061,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		419.00000	383,000	17.98	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		345.00000	376,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		1,111.00000	1,046,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		37.00000	39,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		2,079.00000	2,012,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		5.00000	5,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		3,075.00000	3,008,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		4,074.00000	4,007,000	29.17	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	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,326.00000	8,393,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	29.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,327.00000	6,394,000	29.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		11.00000	10,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,337.00000	4,403,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		53.00000	49,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,379.00000	2,442,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		782.00000	727,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		108.00000	120,000	16.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,685.00000	1,619,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		11.00000	12,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,676.00000	2,609,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		2.00000	2,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,674.00000	3,607,000	27.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	27.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,376.00000	8,443,000	31.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	29.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,377.00000	6,444,000	29.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		10.00000	9,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,386.00000	4,452,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		51.00000	47,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,427.00000	2,490,000	26.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		265.00000	243,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		641.00000	686,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		746.00000	692,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		122.00000	135,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,637.00000	1,570,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		13.00000	13,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,626.00000	2,559,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		2.00000	2,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,624.00000	3,557,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	30.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,077.00000	7,144,000	30.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		4.00000	4,000	29.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,080.00000	5,147,000	29.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		30.00000	28,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,106.00000	3,171,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		138.00000	128,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,214.00000	1,271,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,924.00000	4,857,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,259.00000	1,315,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		133.00000	122,000	22.60	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		96.00000	90,000	24.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,622.00000	1,683,000	24.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		122.00000	113,000	22.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,348.00000	1,406,000	22.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		93.00000	87,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,669.00000	1,730,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		469.00000	429,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		295.00000	322,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,084.00000	1,138,000	21.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		158.00000	145,000	21.83	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		207.00000	227,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		581.00000	534,000	17.39	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		998.00000	1,052,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		172.00000	159,000	21.45	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		522.00000	480,000	17.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		248.00000	273,000	17.59	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,170.00000	1,226,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		144.00000	133,000	22.22	398,601.00	2,997	20,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		529.00000	492,000	18.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		443.00000	474,000	18.10	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		507.00000	473,000	18.26	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		471.00000	505,000	18.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		552.00000	513,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		416.00000	445,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		772.00000	817,000	19.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		358.00000	335,000	19.71	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,517.00000	2,580,000	25.70	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		103.00000	98,000	25.70	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		967.00000	919,000	16.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		218.00000	240,000	16.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		936.00000	889,000	16.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		237.00000	260,000	16.95	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		1,000.00000	950,000	16.74	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		201.00000	221,000	16.74	0.00	0	0
Total \$ / R Option										1,435,563.00	5,994	289,385
Total \$ / R										48,009,368.80	11,880	533,483
£ / R	On	13/09/2010	Foreign Exchange Future			11.83440	11.88280			1,656,816.00	140	19,542
£ / R	On	13/12/2010	Foreign Exchange Future			12.00270	12.05200			720,162.00	60	12,334
£ / R	On	14/03/2011	Foreign Exchange Future			12.16980	12.22020			21,297,150.00	1,750	500
Total £ / R Future										23,674,128.00	1,950	32,376
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		122.00000	115,000	20.01	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,039.00000	1,081,000	20.01	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		136.00000	129,000	19.67	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		953.00000	995,000	19.67	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		129.00000	122,000	19.84	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		996.00000	1,038,000	19.84	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		613.00000	589,000	16.78	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		461.00000	486,000	16.78	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		435.00000	459,000	16.71	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		637.00000	612,000	16.71	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		884.00000	864,000	16.59	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		464.00000	494,000	16.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		859.00000	839,000	16.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		489.00000	519,000	16.67	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		911.00000	889,000	16.52	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		441.00000	469,000	16.52	0.00	0	0
Total £ / R Option										0.00	0	50
Total £ / R										23,674,128.00	1,950	32,426
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08900	0.09030			5,340.00	60	398
¥ / R	On	13/12/2010	Foreign Exchange Future			0.09040	0.09180			0.00	0	0
Total ¥ / R Future										5,340.00	60	398
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		806.00000	704,000	20.08	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		66.00000	94,000	20.08	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		843.00000	756,000	21.49	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		263.00000	316,000	21.49	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		419.00000	373,000	24.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		839.00000	933,000	24.61	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,621.00000	1,491,000	20.01	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		41.00000	51,000	20.01	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										5,340.00	60	398
€ / R	On	13/09/2010	Foreign Exchange Future			9.82320	9.78900			14,793,739.20	1,506	17,168
€ / R	On	13/12/2010	Foreign Exchange Future			9.96760	9.93320			498,380.00	50	5,951
€ / R	On	14/03/2011	Foreign Exchange Future			10.11000	10.07640			25,679,400.00	2,540	2,620
Total € / R Future										40,971,519.20	4,096	25,739
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		23.00000	24,000	23.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,899.00000	1,866,000	23.46	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		149.00000	156,000	17.25	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		560.00000	533,000	17.25	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		807.00000	777,000	18.52	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		96.00000	100,000	18.52	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		412.00000	387,000	16.41	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		201.00000	210,000	16.41	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		282.00000	261,000	15.56	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		271.00000	284,000	15.56	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		574.00000	601,000	15.21	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		85.00000	78,000	15.21	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,267.00000	10,232,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		1.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,268.00000	8,232,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		2.00000	6,000	29.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,269.00000	6,238,000	29.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		21.00000	25,000	27.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,288.00000	4,257,000	27.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		77.00000	77,000	23.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,344.00000	2,309,000	23.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		149.00000	152,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,416.00000	1,384,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		337.00000	345,000	16.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		604.00000	577,000	16.78	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	Call		865.00000	890,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		132.00000	122,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,752.00000	1,784,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		19.00000	16,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		85.00000	86,000	22.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,202.00000	2,168,000	22.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,317.00000	10,282,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		1.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,318.00000	8,282,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		2.00000	6,000	29.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,319.00000	6,288,000	29.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		20.00000	24,000	27.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,337.00000	4,306,000	27.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		74.00000	75,000	23.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,391.00000	2,357,000	23.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		144.00000	146,000	20.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,461.00000	1,428,000	20.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		323.00000	330,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		640.00000	612,000	16.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		829.00000	853,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		146.00000	135,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,704.00000	1,736,000	16.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		21.00000	18,000	16.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,017.00000	10,982,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,017.00000	8,982,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		1.00000	3,000	29.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,018.00000	6,985,000	29.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		9.00000	15,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,026.00000	4,997,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		48.00000	48,000	25.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,065.00000	3,030,000	25.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		92.00000	92,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,109.00000	2,074,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		180.00000	183,000	19.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,197.00000	1,165,000	19.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		422.00000	434,000	15.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		439.00000	416,000	15.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,059.00000	1,089,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		76.00000	71,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,917.00000	10,882,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,917.00000	8,882,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		1.00000	3,000	29.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,918.00000	6,885,000	29.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		10.00000	16,000	28.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,927.00000	4,898,000	28.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		51.00000	51,000	24.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,968.00000	2,933,000	24.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		97.00000	98,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,014.00000	1,980,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		195.00000	198,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,112.00000	1,080,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		469.00000	482,000	15.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		386.00000	364,000	15.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,147.00000	1,177,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		64.00000	59,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,067.00000	10,032,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		1.00000	1,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,068.00000	8,033,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		2.00000	8,000	30.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,069.00000	6,040,000	30.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		27.00000	28,000	27.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,094.00000	4,060,000	27.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		88.00000	89,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,155.00000	2,121,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		173.00000	176,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,240.00000	1,208,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		404.00000	414,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		471.00000	446,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,019.00000	1,047,000	15.19	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	9.00	Put		86.00000	79,000	15.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,946.00000	1,978,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		13.00000	10,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,167.00000	10,132,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		1.00000	1,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,168.00000	8,133,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		2.00000	7,000	30.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,169.00000	6,139,000	30.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		24.00000	26,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,191.00000	4,158,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		82.00000	83,000	22.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,249.00000	2,215,000	22.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		161.00000	163,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,328.00000	1,295,000	19.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		369.00000	378,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		536.00000	510,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		940.00000	967,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		107.00000	99,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,849.00000	1,881,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		16.00000	13,000	16.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,467.00000	10,432,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		1.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,468.00000	8,432,000	28.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		2.00000	5,000	29.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,469.00000	6,437,000	29.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		17.00000	22,000	28.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,484.00000	4,454,000	28.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		67.00000	68,000	23.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,534.00000	2,500,000	23.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		130.00000	131,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,597.00000	1,563,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		283.00000	289,000	17.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		750.00000	721,000	17.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		725.00000	747,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		192.00000	179,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,561.00000	1,592,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		28.00000	24,000	16.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,617.00000	10,582,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,617.00000	8,582,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		2.00000	4,000	29.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,619.00000	6,586,000	29.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		14.00000	20,000	28.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,631.00000	4,602,000	28.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		61.00000	62,000	24.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,678.00000	2,644,000	24.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		117.00000	119,000	21.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,734.00000	1,701,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		249.00000	254,000	17.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		866.00000	836,000	17.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		631.00000	650,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		248.00000	232,000	15.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,421.00000	1,451,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		38.00000	33,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,917.00000	9,882,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,918.00000	7,883,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		3.00000	9,000	30.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,920.00000	5,891,000	30.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		30.00000	30,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,947.00000	3,912,000	27.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,093.00000	2,126,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		10.00000	8,000	17.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,967.00000	9,932,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	28.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,968.00000	7,933,000	28.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		2.00000	9,000	30.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,969.00000	5,941,000	30.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		29.00000	30,000	27.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,996.00000	3,962,000	27.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		94.00000	95,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,061.00000	2,027,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		187.00000	191,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,154.00000	1,123,000	19.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		445.00000	457,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		412.00000	389,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,103.00000	1,133,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		70.00000	65,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,044.00000	2,076,000	17.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		11.00000	8,000	17.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,017.00000	9,982,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		1.00000	1,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,018.00000	7,983,000	28.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		2.00000	9,000	30.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,019.00000	5,991,000	30.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		28.00000	29,000	27.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,045.00000	4,011,000	27.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,995.00000	2,027,000	17.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		12.00000	9,000	17.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		676.00000	648,000	17.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		309.00000	316,000	17.11	0.00	0	60
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		679.00000	692,000	15.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		403.00000	382,000	15.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		653.00000	666,000	15.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		427.00000	406,000	15.80	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		705.00000	719,000	15.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		379.00000	359,000	15.69	0.00	0	0
Total € / R Option										0.00	0	6,840
Total € / R										40,971,519.20	4,096	32,579
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.54240	6.52580			1,831,872.00	280	8,441
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.56730	6.55060			656,730.00	100	8,156
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.58970	6.57610			7,380,464.00	1,120	46
Total AU\$ / R Future										9,869,066.00	1,500	16,643
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		62.00000	63,000	15.92	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		436.00000	421,000	15.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		154.00000	157,000	16.32	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		503.00000	490,000	16.32	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		542.00000	529,000	16.54	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		143.00000	146,000	16.54	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		288.00000	291,000	15.50	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		412.00000	401,000	15.50	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		272.00000	274,000	15.69	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		446.00000	434,000	15.69	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		305.00000	309,000	15.31	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		379.00000	369,000	15.31	0.00	0	0
Total AU\$ / R Option										0.00	0	200
Total AU\$ / R										9,869,066.00	1,500	16,843
CAD/ R	On	13/09/2010	Foreign Exchange Future			7.32200	7.38310			0.00	0	75

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 Future			7.41990	7.48270			0.00	0	0
Total CAD/ R Future							0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		110.00000	91,000	12.51	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		227.00000	269,000	12.51	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		167.00000	150,000	13.21	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		384.00000	430,000	13.21	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		152.00000	137,000	13.36	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		419.00000	467,000	13.36	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		183.00000	164,000	13.06	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		350.00000	394,000	13.06	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							121,093,859.00	13,492	319,329
Total Options							1,435,563.00	5,994	296,475
Grand Total:							122,529,422.00	19,486	615,804