



Currency Derivatives Daily MTM Report

Daily summary for: 28/07/2010

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			7.40380	7.38740			83,729,574.20	11,309	228,848
\$ / R	On	13/12/2010	Foreign Exchange Future			7.50080	7.49680			39,289,190.40	5,238	45,630
\$ / R	On	14/03/2011	Foreign Exchange Future			7.59940	7.60570			13,010,172.80	1,712	4,271
\$ / R	On	13/06/2011	Foreign Exchange Future			7.69860	7.71560			0.00	0	2,900
Total \$ / R Future										136,028,937.40	18,259	281,649
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,463.00000	8,446,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,463.00000	6,446,000	43.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	36.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,463.00000	4,446,000	36.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	26.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,463.00000	2,446,000	26.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		560.00000	574,000	16.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		23.00000	20,000	16.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,538.00000	1,554,000	20.90	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	0,000	20.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,537.00000	2,554,000	19.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	19.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,537.00000	3,554,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,413.00000	8,396,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	43.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,413.00000	6,396,000	43.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	36.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,413.00000	4,396,000	36.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	26.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,413.00000	2,396,000	26.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		47.00000	48,000	16.63	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		460.00000	444,000	16.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		605.00000	620,000	16.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		18.00000	16,000	16.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,588.00000	1,604,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		1.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,587.00000	2,604,000	19.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	19.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,587.00000	3,604,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		40.00000	41,000	16.87	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		503.00000	487,000	16.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,513.00000	8,496,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,513.00000	6,496,000	43.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	37.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,513.00000	4,496,000	37.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,513.00000	2,496,000	27.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		34.00000	35,000	17.10	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		547.00000	531,000	17.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		515.00000	528,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		28.00000	24,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,488.00000	1,504,000	20.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		1.00000	0,000	20.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,487.00000	2,504,000	20.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	20.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,487.00000	3,504,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,563.00000	8,546,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,563.00000	6,546,000	43.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	37.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,563.00000	4,546,000	37.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	27.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,563.00000	2,546,000	27.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		29.00000	30,000	17.34	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		592.00000	576,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		471.00000	484,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		34.00000	30,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,438.00000	1,454,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,437.00000	2,454,000	20.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	20.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,437.00000	3,454,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,663.00000	8,646,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,663.00000	6,646,000	43.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	37.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,663.00000	4,646,000	37.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	27.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,663.00000	2,646,000	27.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		22.00000	22,000	17.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		685.00000	668,000	17.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		388.00000	399,000	16.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		51.00000	45,000	16.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,338.00000	1,354,000	20.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		1.00000	0,000	20.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,337.00000	2,354,000	21.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,337.00000	3,354,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,713.00000	8,696,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,713.00000	6,696,000	43.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	37.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,713.00000	4,696,000	37.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,713.00000	2,696,000	28.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		19.00000	19,000	18.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		732.00000	715,000	18.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		348.00000	359,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		61.00000	55,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,288.00000	1,304,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		1.00000	0,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,287.00000	2,304,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,287.00000	3,304,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,763.00000	8,746,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.75	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		6,763.00000	6,746,000	43.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	38.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,763.00000	4,746,000	38.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	28.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,763.00000	2,746,000	28.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		16.00000	16,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		779.00000	762,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		310.00000	320,000	15.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		73.00000	66,000	15.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,238.00000	1,254,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		1.00000	0,000	19.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,237.00000	2,254,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,237.00000	3,254,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,913.00000	8,896,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,913.00000	6,896,000	43.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	38.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,913.00000	4,896,000	38.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,913.00000	2,896,000	29.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		209.00000	216,000	15.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		122.00000	112,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,089.00000	1,105,000	18.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		2.00000	1,000	18.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,087.00000	2,104,000	22.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,087.00000	3,104,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,863.00000	8,846,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,863.00000	6,846,000	43.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	38.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,863.00000	4,846,000	38.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,863.00000	2,846,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		12.00000	12,000	18.78	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		875.00000	858,000	18.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		241.00000	249,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		104.00000	95,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,139.00000	1,155,000	19.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		2.00000	1,000	19.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,137.00000	2,154,000	22.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,137.00000	3,154,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	45.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,013.00000	8,996,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	44.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,013.00000	6,996,000	44.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	39.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,013.00000	4,996,000	39.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	29.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,013.00000	2,996,000	29.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		8.00000	8,000	19.49	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,021.00000	1,004,000	19.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		153.00000	158,000	14.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		166.00000	154,000	14.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		990.00000	1,006,000	18.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		3.00000	2,000	18.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,987.00000	2,004,000	22.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	22.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,987.00000	3,004,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		10.00000	10,000	19.01	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		923.00000	906,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,313.00000	8,296,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	43.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,313.00000	6,296,000	43.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	36.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,313.00000	4,296,000	36.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	25.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,313.00000	2,296,000	25.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		63.00000	65,000	16.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		376.00000	361,000	16.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		699.00000	714,000	17.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		12.00000	10,000	17.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,687.00000	1,704,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,687.00000	2,704,000	19.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,687.00000	3,704,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,363.00000	8,346,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	43.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,363.00000	6,346,000	43.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	36.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,363.00000	4,346,000	36.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	26.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,363.00000	2,346,000	26.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		54.00000	56,000	16.39	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		417.00000	402,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		652.00000	666,000	17.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		15.00000	12,000	17.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,637.00000	1,654,000	21.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,637.00000	2,654,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,637.00000	3,654,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,613.00000	8,596,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,613.00000	6,596,000	43.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	37.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,613.00000	4,596,000	37.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	27.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,613.00000	2,596,000	27.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		25.00000	26,000	17.58	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		638.00000	622,000	17.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		429.00000	441,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		42.00000	37,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,388.00000	1,404,000	20.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		1.00000	0,000	20.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,387.00000	2,404,000	20.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	20.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,387.00000	3,404,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,813.00000	8,796,000	45.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,813.00000	6,796,000	43.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	38.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,813.00000	4,796,000	38.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,813.00000	2,796,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		14.00000	14,000	18.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		827.00000	810,000	18.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		275.00000	283,000	15.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		88.00000	79,000	15.46	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,188.00000	1,205,000	19.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	19.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,187.00000	2,204,000	21.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,187.00000	3,204,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,963.00000	8,946,000	45.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	44.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,963.00000	6,946,000	44.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	38.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,963.00000	4,946,000	38.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,963.00000	2,946,000	29.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		9.00000	9,000	19.25	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		972.00000	955,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		180.00000	186,000	14.90	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		143.00000	132,000	14.90	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,039.00000	1,056,000	18.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	18.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,037.00000	2,054,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,037.00000	3,054,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		1.00000	1,000	23.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,914.00000	1,897,000	23.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		1.00000	1,000	23.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,764.00000	1,747,000	23.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,168.00000	1,151,000	20.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		5.00000	5,000	20.21	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,316.00000	1,299,000	20.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		3.00000	3,000	20.93	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	22.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,714.00000	1,697,000	22.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		2.00000	2,000	22.36	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,615.00000	1,598,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		4.00000	4,000	20.45	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,217.00000	1,200,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		298.00000	284,000	15.67	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		85.00000	88,000	15.67	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		74.00000	76,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		337.00000	322,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,119.00000	1,102,000	19.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		6.00000	6,000	19.97	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,453.00000	8,449,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,453.00000	6,449,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		2.00000	1,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,455.00000	4,450,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		20.00000	15,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,473.00000	2,464,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		156.00000	152,000	17.40	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		609.00000	601,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		623.00000	622,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		76.00000	71,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,551.00000	1,555,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,547.00000	2,551,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,547.00000	3,551,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		77.00000	74,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,130.00000	1,123,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	33.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,503.00000	8,499,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,503.00000	6,499,000	30.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		2.00000	1,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,505.00000	4,500,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		19.00000	14,000	24.50	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,522.00000	2,513,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		586.00000	584,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		89.00000	83,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,502.00000	1,505,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		5.00000	4,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,497.00000	2,501,000	22.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,497.00000	3,501,000	23.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,553.00000	8,549,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,553.00000	6,549,000	30.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		2.00000	1,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,555.00000	4,550,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		18.00000	13,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,571.00000	2,562,000	24.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		137.00000	134,000	17.85	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		690.00000	683,000	17.85	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		549.00000	547,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		102.00000	96,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,452.00000	1,455,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	4,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,447.00000	2,451,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,447.00000	3,451,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,603.00000	8,599,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,603.00000	6,599,000	30.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		2.00000	1,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,605.00000	4,600,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		17.00000	12,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,620.00000	2,611,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		129.00000	125,000	18.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		732.00000	724,000	18.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		514.00000	512,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		117.00000	111,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,403.00000	1,406,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	5,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,398.00000	2,401,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	22.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,397.00000	3,401,000	23.78	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	4.10	Put		0.00000	0,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		146.00000	143,000	17.62	0.00	0	21,440
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		649.00000	642,000	17.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,653.00000	8,649,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,653.00000	6,649,000	30.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,654.00000	4,650,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		16.00000	11,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,669.00000	2,660,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		121.00000	118,000	18.30	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		774.00000	767,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		480.00000	478,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		133.00000	127,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,354.00000	1,356,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		7.00000	5,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,348.00000	2,352,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,347.00000	3,351,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,703.00000	8,699,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,703.00000	6,699,000	30.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,704.00000	4,700,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		15.00000	10,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,718.00000	2,709,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		114.00000	111,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		817.00000	810,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		448.00000	446,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		151.00000	145,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,304.00000	1,307,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	6,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,298.00000	2,302,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,297.00000	3,301,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,753.00000	8,749,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,753.00000	6,749,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	26.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,754.00000	4,750,000	26.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		14.00000	9,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,767.00000	2,758,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		108.00000	104,000	18.76	520,000.00	5,000	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		861.00000	853,000	18.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		417.00000	415,000	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		170.00000	164,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,255.00000	1,258,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	7,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,248.00000	2,252,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,247.00000	3,251,000	24.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,953.00000	8,949,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	31.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,953.00000	6,949,000	31.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		1.00000	0,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,954.00000	4,949,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		11.00000	7,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,964.00000	2,956,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		86.00000	82,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,039.00000	1,031,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		308.00000	306,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		261.00000	255,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,060.00000	1,061,000	14.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		13.00000	10,000	14.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,048.00000	2,052,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,047.00000	3,051,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,903.00000	8,899,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,903.00000	6,899,000	30.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		1.00000	0,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,904.00000	4,899,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		12.00000	7,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,915.00000	2,906,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		91.00000	87,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		994.00000	986,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		333.00000	331,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		236.00000	230,000	15.21	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,108.00000	1,110,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		11.00000	9,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,098.00000	2,102,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,097.00000	3,101,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		73.00000	70,000	20.35	0.00	0	8,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,176.00000	1,169,000	20.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,003.00000	8,999,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,003.00000	6,999,000	31.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		1.00000	0,000	26.78	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	12.50	Put		5,004.00000	4,999,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		11.00000	6,000	24.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,014.00000	3,005,000	24.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		82.00000	78,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,085.00000	1,077,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		284.00000	283,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		287.00000	282,000	15.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,011.00000	1,013,000	13.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		14.00000	12,000	13.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,999.00000	2,002,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	1,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,997.00000	3,001,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		102.00000	98,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		905.00000	897,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,353.00000	8,349,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,353.00000	6,349,000	29.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		2.00000	1,000	25.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,355.00000	4,350,000	25.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		22.00000	18,000	24.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,375.00000	2,367,000	24.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		177.00000	174,000	16.94	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		530.00000	523,000	16.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		702.00000	702,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		55.00000	51,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,650.00000	1,654,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,647.00000	2,651,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,647.00000	3,651,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,403.00000	8,399,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,403.00000	6,399,000	29.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		2.00000	1,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,405.00000	4,400,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		21.00000	17,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,424.00000	2,416,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		166.00000	163,000	17.17	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		569.00000	562,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		662.00000	661,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		65.00000	60,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,601.00000	1,604,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		4.00000	3,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,597.00000	2,601,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,597.00000	3,601,000	22.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,803.00000	8,799,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	30.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,803.00000	6,799,000	30.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		1.00000	0,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,804.00000	4,799,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		13.00000	9,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,816.00000	2,808,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		388.00000	385,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		191.00000	184,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,206.00000	1,209,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		9.00000	8,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,198.00000	2,202,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,197.00000	3,201,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,853.00000	8,849,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	30.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,853.00000	6,849,000	30.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		1.00000	0,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,854.00000	4,849,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		12.00000	8,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,865.00000	2,857,000	24.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		96.00000	92,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		949.00000	941,000	19.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		360.00000	358,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		213.00000	207,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,157.00000	1,159,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		10.00000	8,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,148.00000	2,152,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,147.00000	3,151,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	32.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,553.00000	7,549,000	32.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	27.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,553.00000	5,549,000	27.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		6.00000	2,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,559.00000	3,551,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		48.00000	45,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,601.00000	1,594,000	22.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,447.00000	4,451,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,649.00000	1,642,000	22.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		46.00000	43,000	22.62	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		34.00000	31,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,037.00000	2,030,000	24.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		43.00000	40,000	23.07	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		1,746.00000	1,739,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		32.00000	29,000	24.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,085.00000	2,078,000	24.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		189.00000	186,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		492.00000	485,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,458.00000	1,451,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		55.00000	52,000	21.71	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		351.00000	345,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		248.00000	246,000	15.81	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,363.00000	1,356,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		60.00000	57,000	21.26	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		216.00000	214,000	16.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		419.00000	413,000	16.26	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,553.00000	1,546,000	22.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		50.00000	47,000	22.17	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		0.00000	313,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		0.00000	264,000	15.58	1,056,000.00	4,000	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		266.00000	258,000	17.42	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		660.00000	659,000	17.42	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		254.00000	246,000	17.60	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		698.00000	697,000	17.60	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		278.00000	271,000	17.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		622.00000	622,000	17.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,066.00000	1,066,000	19.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		172.00000	165,000	19.26	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,939.00000	2,942,000	25.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		45.00000	41,000	25.44	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		237.00000	234,000	15.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		543.00000	533,000	15.49	0.00	0	27,300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		602.00000	586,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		336.00000	337,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		577.00000	561,000	16.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		361.00000	362,000	16.02	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		629.00000	612,000	15.85	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		313.00000	313,000	15.85	0.00	0	0
Total \$ / R Option										1,576,000.00	9,000	457,034
Total \$ / R										137,604,937.40	27,259	738,683
£ / R	On	13/09/2010	Foreign Exchange Future			11.56540	11.48020			636,097.00	55	21,546
£ / R	On	13/12/2010	Foreign Exchange Future			11.71180	11.64500			0.00	0	12,442
£ / R	On	14/03/2011	Foreign Exchange Future			11.85840	11.80660			0.00	0	520
Total £ / R Future										636,097.00	55	34,508
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		19.00000	28,000	19.43	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,339.00000	1,263,000	19.43	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		22.00000	32,000	19.01	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,242.00000	1,167,000	19.01	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		20.00000	30,000	19.22	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,290.00000	1,215,000	19.22	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		599.00000	542,000	16.07	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		79.00000	107,000	16.07	0.00	0	417

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		325.00000	354,000	15.25	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		580.00000	542,000	15.25	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		546.00000	508,000	15.10	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		341.00000	370,000	15.10	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		563.00000	593,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		556.00000	535,000	15.07	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		544.00000	571,000	15.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		587.00000	563,000	15.14	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		585.00000	615,000	15.00	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		528.00000	507,000	15.00	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										636,097.00	55	34,975
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08460	0.08420			0.00	0	283
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08590	0.08550			0.00	0	0
Total ¥ / R Future										0.00	0	283
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		287.00000	307,000	17.66	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		157.00000	137,000	17.66	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		397.00000	410,000	19.68	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		447.00000	420,000	19.68	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		160.00000	164,000	23.38	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,210.00000	1,174,000	23.38	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,014.00000	1,047,000	17.67	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		64.00000	57,000	17.67	0.00	0	0
Total ¥ / R Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R										0.00	0	283
€ / R	On	13/09/2010	Foreign Exchange Future			9.63990	9.59110			491,634.90	51	16,336
€ / R	On	13/12/2010	Foreign Exchange Future			9.76180	9.72940			126,903.40	13	6,610
€ / R	On	14/03/2011	Foreign Exchange Future			9.88460	9.86550			39,538.40	4	8,620
Total € / R Future										658,076.70	68	31,566
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		1.00000	1,000	20.00	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,075.00000	2,026,000	20.00	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		35.00000	39,000	14.88	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		644.00000	599,000	14.88	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		924.00000	877,000	15.92	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		15.00000	17,000	15.92	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		471.00000	429,000	14.19	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		62.00000	69,000	14.19	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		315.00000	279,000	13.50	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		106.00000	119,000	13.50	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		367.00000	402,000	13.58	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		76.00000	62,000	13.58	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,471.00000	10,438,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,471.00000	8,438,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	26.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,471.00000	6,438,000	26.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		2.00000	2,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,473.00000	4,440,000	22.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		24.00000	24,000	20.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,495.00000	2,462,000	20.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		70.00000	69,000	18.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,541.00000	1,507,000	18.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		189.00000	192,000	15.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		660.00000	630,000	15.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		644.00000	667,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		115.00000	105,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,541.00000	1,573,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		12.00000	11,000	15.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		29.00000	29,000	20.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,350.00000	2,317,000	20.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,521.00000	10,488,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,521.00000	8,488,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,521.00000	6,488,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		2.00000	2,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,523.00000	4,490,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		22.00000	22,000	20.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,543.00000	2,510,000	20.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		67.00000	66,000	18.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,588.00000	1,554,000	18.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		179.00000	181,000	15.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		700.00000	669,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		608.00000	631,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		129.00000	119,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,492.00000	1,524,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		13.00000	12,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,221.00000	11,188,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,221.00000	9,188,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,221.00000	7,188,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	23.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,222.00000	5,189,000	23.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		8.00000	8,000	21.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,229.00000	3,196,000	21.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		34.00000	34,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,255.00000	2,222,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		87.00000	86,000	17.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,308.00000	1,274,000	17.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		252.00000	258,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		473.00000	446,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		839.00000	866,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		60.00000	54,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,121.00000	11,088,000	29.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,121.00000	9,088,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,121.00000	7,088,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	23.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,122.00000	5,089,000	23.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		9.00000	9,000	21.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,130.00000	3,097,000	21.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		39.00000	39,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,160.00000	2,127,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		96.00000	95,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,217.00000	1,183,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		284.00000	292,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		405.00000	380,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		924.00000	952,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		45.00000	40,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,271.00000	10,238,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,271.00000	8,238,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	25.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,272.00000	6,239,000	25.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		2.00000	2,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,273.00000	4,240,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		31.00000	31,000	20.85	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	12.00	Put		2,302.00000	2,269,000	20.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		83.00000	82,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,354.00000	1,320,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		238.00000	243,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		509.00000	481,000	14.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		798.00000	825,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		69.00000	63,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,738.00000	1,770,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		9.00000	8,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,371.00000	10,338,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,371.00000	8,338,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	26.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,371.00000	6,338,000	26.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		2.00000	2,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,373.00000	4,340,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		27.00000	27,000	20.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,398.00000	2,365,000	20.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		76.00000	75,000	18.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,447.00000	1,413,000	18.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		212.00000	216,000	14.78	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		583.00000	554,000	14.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		719.00000	744,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		90.00000	82,000	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,639.00000	1,671,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		10.00000	9,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,671.00000	10,638,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,671.00000	8,638,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	26.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,671.00000	6,638,000	26.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,672.00000	4,639,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		18.00000	18,000	21.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,689.00000	2,656,000	21.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		59.00000	58,000	19.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,730.00000	1,696,000	19.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		151.00000	153,000	15.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		822.00000	791,000	15.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		508.00000	527,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		179.00000	165,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,346.00000	1,378,000	14.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		17.00000	16,000	14.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,821.00000	10,788,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,821.00000	8,788,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	26.83	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	16.55	Put		6,821.00000	6,788,000	26.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	23.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,822.00000	4,789,000	23.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		14.00000	14,000	21.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,835.00000	2,802,000	21.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		53.00000	51,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,874.00000	1,839,000	20.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		129.00000	130,000	16.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		950.00000	918,000	16.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		419.00000	435,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		240.00000	223,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,201.00000	1,232,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		22.00000	20,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,121.00000	10,088,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,121.00000	8,088,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	1,000	25.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,122.00000	6,089,000	25.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		2.00000	2,000	21.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,123.00000	4,090,000	21.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,886.00000	1,918,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		7.00000	6,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,171.00000	10,138,000	29.02	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	17.90	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,171.00000	8,138,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	25.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,172.00000	6,139,000	25.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		2.00000	2,000	21.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,173.00000	4,140,000	21.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		36.00000	36,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,207.00000	2,174,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		91.00000	91,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,262.00000	1,229,000	17.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		268.00000	274,000	14.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		439.00000	412,000	14.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		881.00000	909,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		52.00000	47,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,836.00000	1,868,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		7.00000	6,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,221.00000	10,188,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,221.00000	8,188,000	29.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,222.00000	6,189,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		2.00000	2,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,223.00000	4,190,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,787.00000	1,819,000	16.54	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	7.95	Put		8.00000	7,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		740.00000	709,000	15.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		169.00000	171,000	15.50	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		391.00000	407,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		262.00000	245,000	13.45	0.00	0	750
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		473.00000	477,000	13.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		408.00000	392,000	13.93	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		449.00000	453,000	13.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		434.00000	418,000	13.97	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		497.00000	502,000	13.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		382.00000	367,000	13.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		267.00000	256,000	13.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		632.00000	641,000	13.75	0.00	0	21,053
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		819.00000	799,000	15.61	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		284.00000	284,000	15.61	0.00	0	21,053
Total € / R Option										0.00	0	50,071
Total € / R										658,076.70	68	81,637
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.57920	6.62640			0.00	0	7,991
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.59260	6.64910			0.00	0	8,119
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.60600	6.66880			0.00	0	25
Total AU\$ / R Future										0.00	0	16,135
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		31.00000	25,000	13.01	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		305.00000	346,000	13.01	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		119.00000	104,000	13.58	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		370.00000	411,000	13.58		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		409.00000	450,000	13.78		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		108.00000	93,000	13.78		0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		260.00000	236,000	13.33		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		291.00000	330,000	13.33		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		242.00000	219,000	13.54		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		323.00000	363,000	13.54		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		280.00000	253,000	13.12		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		261.00000	297,000	13.12		0.00	0	0
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								0.00	0	16,335
CAD/ R On 13/09/2010 Foreign Exchange Future			7.13690	7.14040				0.00	0	60
CAD/ R On 13/12/2010 Foreign Exchange Future			7.21770	7.23330				0.00	0	0
Total CAD/ R Future								0.00	0	60
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		23.00000	26,000	13.16		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		383.00000	389,000	13.16		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		60.00000	57,000	11.93		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		527.00000	539,000	11.93		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		53.00000	50,000	12.09		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		570.00000	582,000	12.09		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		67.00000	64,000	11.76		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		484.00000	496,000	11.76		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	60

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							137,323,111.10	18,382	364,201
Total Options							1,576,000.00	9,000	507,772
Grand Total:							138,899,111.10	27,382	871,973