



Currency Derivatives Daily MTM Report

Daily summary for: 10/08/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future			7.29540	7.27860			62,827,984.80	8,612	251,541
\$ / R	On	13/12/2010	Foreign Exchange Future			7.40390	7.37410			44,171,667.40	5,966	65,444
\$ / R	On	14/03/2011	Foreign Exchange Future			7.51170	7.47000			5,896,684.50	785	8,625
\$ / R	On	13/06/2011	Foreign Exchange Future			7.61970	7.56750			0.00	0	2,900
Total \$ / R Future										112,896,336.70	15,363	328,510
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,571.00000	8,555,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	44.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,571.00000	6,555,000	44.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	40.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,571.00000	4,555,000	40.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,571.00000	2,555,000	29.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		452.00000	464,000	16.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		23.00000	19,000	16.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,429.00000	1,445,000	21.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,429.00000	2,445,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,429.00000	3,445,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,521.00000	8,505,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	43.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,521.00000	6,505,000	43.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	39.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,521.00000	4,505,000	39.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,521.00000	2,505,000	29.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		22.00000	20,000	17.38	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		543.00000	525,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		497.00000	510,000	17.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		18.00000	15,000	17.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,479.00000	1,495,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,479.00000	2,495,000	20.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	20.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,479.00000	3,495,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		18.00000	16,000	17.68	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		589.00000	571,000	17.68	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	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,621.00000	8,605,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	44.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,621.00000	6,605,000	44.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	40.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,621.00000	4,605,000	40.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	30.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,621.00000	2,605,000	30.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		15.00000	14,000	17.98	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		636.00000	619,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		408.00000	420,000	16.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		29.00000	25,000	16.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,379.00000	1,395,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,379.00000	2,395,000	21.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	21.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,379.00000	3,395,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,671.00000	8,655,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	44.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,671.00000	6,655,000	44.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	40.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,671.00000	4,655,000	40.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	30.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,671.00000	2,655,000	30.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		13.00000	11,000	18.28	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		684.00000	666,000	18.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		365.00000	376,000	16.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		36.00000	31,000	16.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,329.00000	1,345,000	21.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,329.00000	2,345,000	21.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,329.00000	3,345,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,771.00000	8,755,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	44.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,771.00000	6,755,000	44.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	40.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,771.00000	4,755,000	40.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	31.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,771.00000	2,755,000	31.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		9.00000	8,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		780.00000	763,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		284.00000	293,000	15.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		55.00000	48,000	15.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,229.00000	1,246,000	20.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	1,000	20.76	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		2,229.00000	2,245,000	22.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	22.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,229.00000	3,245,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,821.00000	8,805,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	44.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,821.00000	6,805,000	44.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	40.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,821.00000	4,805,000	40.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	31.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,821.00000	2,805,000	31.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		8.00000	7,000	19.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		829.00000	812,000	19.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		246.00000	255,000	15.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		67.00000	60,000	15.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,179.00000	1,196,000	20.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	1,000	20.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,179.00000	2,195,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,179.00000	3,195,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,871.00000	8,855,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	44.66	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	14.15	Put		6,871.00000	6,855,000	44.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	40.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,871.00000	4,855,000	40.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	31.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,871.00000	2,855,000	31.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		7.00000	6,000	19.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		878.00000	861,000	19.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		211.00000	219,000	15.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		82.00000	74,000	15.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,129.00000	1,146,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	1,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,129.00000	2,145,000	23.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	23.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,129.00000	3,145,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,021.00000	9,005,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	44.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,021.00000	7,005,000	44.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	40.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,021.00000	5,005,000	40.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	32.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,021.00000	3,005,000	32.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		125.00000	125,000	14.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		146.00000	130,000	14.38	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		980.00000	996,000	19.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	19.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,979.00000	1,995,000	23.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	23.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,979.00000	2,995,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,971.00000	8,955,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	44.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,971.00000	6,955,000	44.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	40.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,971.00000	4,955,000	40.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	32.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,971.00000	2,955,000	32.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		5.00000	4,000	20.08	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		976.00000	959,000	20.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		147.00000	154,000	14.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		118.00000	109,000	14.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,030.00000	1,046,000	19.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,029.00000	2,045,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,029.00000	3,045,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	46.90	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	16.40	Put		9,121.00000	9,105,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	45.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,121.00000	7,105,000	45.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	41.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,121.00000	5,105,000	41.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	33.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,121.00000	3,105,000	33.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		3.00000	2,000	20.98	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,124.00000	1,107,000	20.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		89.00000	88,000	14.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		210.00000	193,000	14.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		881.00000	897,000	19.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	2,000	19.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,879.00000	1,895,000	23.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	23.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,879.00000	2,895,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		4.00000	3,000	20.38	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,025.00000	1,008,000	20.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,421.00000	8,405,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	43.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,421.00000	6,405,000	43.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	39.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,421.00000	4,405,000	39.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	28.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,421.00000	2,405,000	28.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		31.00000	29,000	16.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		452.00000	434,000	16.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		590.00000	604,000	17.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		11.00000	9,000	17.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,579.00000	1,595,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,579.00000	2,595,000	20.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	20.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,579.00000	3,595,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,471.00000	8,455,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	43.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,471.00000	6,455,000	43.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	39.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,471.00000	4,455,000	39.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,471.00000	2,455,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		26.00000	24,000	17.08	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		497.00000	479,000	17.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		543.00000	557,000	17.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		14.00000	12,000	17.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,529.00000	1,545,000	22.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	22.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,529.00000	2,545,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,529.00000	3,545,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,721.00000	8,705,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	44.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,721.00000	6,705,000	44.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	40.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,721.00000	4,705,000	40.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	30.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,721.00000	2,705,000	30.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		11.00000	9,000	18.58	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		732.00000	714,000	18.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		323.00000	334,000	15.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		44.00000	39,000	15.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,279.00000	1,296,000	20.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	20.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,279.00000	2,295,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,279.00000	3,295,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,921.00000	8,905,000	46.90	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	14.20	Call		0.00000	0,000	44.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,921.00000	6,905,000	44.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	40.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,921.00000	4,905,000	40.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	32.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,921.00000	2,905,000	32.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		6.00000	5,000	19.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		927.00000	910,000	19.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		178.00000	185,000	14.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		99.00000	90,000	14.91	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,079.00000	1,096,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	1,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,079.00000	2,095,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,079.00000	3,095,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,071.00000	9,055,000	46.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	45.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,071.00000	7,055,000	45.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	41.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,071.00000	5,055,000	41.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	32.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,071.00000	3,055,000	32.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		3.00000	3,000	20.68	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		1,074.00000	1,058,000	20.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		106.00000	105,000	14.68	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		177.00000	160,000	14.68	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		931.00000	947,000	19.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	19.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,929.00000	1,945,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,929.00000	2,945,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,021.00000	2,005,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,871.00000	1,855,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,273.00000	1,257,000	21.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	21.88	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,422.00000	1,406,000	22.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		1.00000	1,000	22.78	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,821.00000	1,805,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		1.00000	0,000	24.57	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,722.00000	1,705,000	24.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		2.00000	1,000	22.18	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,323.00000	1,306,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		365.00000	347,000	16.18	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		44.00000	42,000	16.18	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		37.00000	35,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		408.00000	390,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,223.00000	1,207,000	21.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		2.00000	2,000	21.58	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,576.00000	8,546,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,576.00000	6,546,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,576.00000	4,546,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		9.00000	9,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,585.00000	2,555,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		111.00000	112,000	17.44	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		687.00000	658,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		516.00000	535,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		92.00000	81,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,428.00000	1,457,000	16.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	3,000	16.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,424.00000	2,454,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,424.00000	3,454,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		52.00000	52,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,228.00000	1,198,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	34.99	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	16.00	Put		8,626.00000	8,596,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	31.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,626.00000	6,596,000	31.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,626.00000	4,596,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		8.00000	8,000	24.56	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,634.00000	2,604,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		481.00000	498,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		107.00000	94,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,378.00000	1,408,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,374.00000	2,404,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,374.00000	3,404,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,676.00000	8,646,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	31.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,676.00000	6,646,000	31.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,676.00000	4,646,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		7.00000	7,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,683.00000	2,653,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		97.00000	98,000	17.91	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		773.00000	744,000	17.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		446.00000	462,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		122.00000	108,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,329.00000	1,358,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	4,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,325.00000	2,354,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,324.00000	3,354,000	24.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	24.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,726.00000	8,696,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	31.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,726.00000	6,696,000	31.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	26.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,726.00000	4,696,000	26.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		7.00000	7,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,733.00000	2,703,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		91.00000	91,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		817.00000	787,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		413.00000	429,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		139.00000	125,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,279.00000	1,308,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	4,000	16.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,275.00000	2,304,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,274.00000	3,304,000	24.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		104.00000	105,000	17.68	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		730.00000	701,000	17.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,776.00000	8,746,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	31.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,776.00000	6,746,000	31.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	26.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,776.00000	4,746,000	26.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		6.00000	6,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,782.00000	2,752,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		85.00000	85,000	18.39	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		861.00000	831,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		382.00000	396,000	14.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		158.00000	142,000	14.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,230.00000	1,259,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	5,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,225.00000	2,254,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,224.00000	3,254,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,826.00000	8,796,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	31.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,826.00000	6,796,000	31.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	26.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,826.00000	4,796,000	26.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		6.00000	6,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,832.00000	2,802,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		79.00000	80,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		905.00000	876,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		352.00000	365,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		178.00000	161,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,181.00000	1,210,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	6,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,175.00000	2,204,000	21.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	21.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,174.00000	3,204,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,876.00000	8,846,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	31.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,876.00000	6,846,000	31.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	27.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,876.00000	4,846,000	27.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		5.00000	5,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,881.00000	2,851,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		75.00000	75,000	18.86	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		951.00000	921,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		324.00000	336,000	14.73	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		200.00000	182,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,132.00000	1,160,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	6,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,125.00000	2,155,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,124.00000	3,154,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,076.00000	9,046,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	32.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,076.00000	7,046,000	32.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	27.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,076.00000	5,046,000	27.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		4.00000	4,000	24.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,080.00000	3,050,000	24.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		58.00000	58,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,134.00000	1,104,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		233.00000	239,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		309.00000	285,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		939.00000	965,000	14.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		15.00000	11,000	14.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,925.00000	1,955,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,924.00000	2,954,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.22	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	16.40	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		9,026.00000	8,996,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	32.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		7,026.00000	6,996,000	32.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	27.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		5,026.00000	4,996,000	27.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,030.00000	3,000,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		62.00000	62,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,088.00000	1,058,000	19.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		252.00000	258,000	14.83	0.00	0	6,757
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		278.00000	254,000	14.83	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		986.00000	1,013,000	14.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		12.00000	9,000	14.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		1,975.00000	2,005,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		2,974.00000	3,004,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		49.00000	49,000	20.53	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,275.00000	1,245,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,126.00000	9,096,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	32.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,126.00000	7,096,000	32.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	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	13/12/2010	Foreign Exchange Option	12.50	Put		5,126.00000	5,096,000	27.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	3,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,129.00000	3,099,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		55.00000	55,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,181.00000	1,151,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		216.00000	221,000	15.30	7,359,300.00	33,300	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		342.00000	317,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		893.00000	918,000	14.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		19.00000	14,000	14.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,876.00000	1,905,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	1,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,874.00000	2,904,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		70.00000	70,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		996.00000	966,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,476.00000	8,446,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	30.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,476.00000	6,446,000	30.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,476.00000	4,446,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		10.00000	11,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,486.00000	2,457,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		128.00000	130,000	16.96	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		604.00000	576,000	16.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		592.00000	612,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		68.00000	58,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,527.00000	1,557,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,524.00000	2,554,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,524.00000	3,554,000	23.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,526.00000	8,496,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	31.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,526.00000	6,496,000	31.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,526.00000	4,496,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		10.00000	10,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,536.00000	2,506,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		120.00000	121,000	17.20	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		646.00000	617,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		554.00000	573,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		80.00000	69,000	14.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,478.00000	1,507,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		4.00000	3,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,474.00000	2,504,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,474.00000	3,504,000	23.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,926.00000	8,896,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	32.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,926.00000	6,896,000	32.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	27.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,926.00000	4,896,000	27.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		5.00000	5,000	24.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,931.00000	2,901,000	24.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		297.00000	309,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		223.00000	205,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,083.00000	1,111,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		9.00000	7,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,075.00000	2,105,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	20.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,074.00000	3,104,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,976.00000	8,946,000	34.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	32.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,976.00000	6,946,000	32.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	27.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,976.00000	4,946,000	27.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		4.00000	4,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,980.00000	2,950,000	24.70	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	8.35	Call		66.00000	66,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,042.00000	1,012,000	19.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		272.00000	283,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		248.00000	229,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,034.00000	1,062,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		10.00000	8,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,025.00000	2,055,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	20.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,024.00000	3,054,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	34.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,676.00000	7,646,000	34.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	28.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,676.00000	5,646,000	28.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,677.00000	3,647,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		31.00000	31,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,707.00000	1,677,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,324.00000	4,354,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,756.00000	1,725,000	22.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		30.00000	29,000	22.90	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		19.00000	19,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,145.00000	2,115,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		27.00000	27,000	23.38	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		1,853.00000	1,823,000	23.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		17.00000	18,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,193.00000	2,164,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		138.00000	140,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		564.00000	536,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,562.00000	1,532,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		36.00000	36,000	21.95	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		412.00000	385,000	15.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		186.00000	189,000	15.78	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,466.00000	1,435,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		40.00000	39,000	21.48	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		160.00000	162,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		486.00000	458,000	16.25	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,659.00000	1,628,000	22.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		33.00000	32,000	22.43	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		376.00000	350,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		200.00000	204,000	15.54	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		208.00000	211,000	17.24	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		738.00000	699,000	17.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		198.00000	201,000	17.44	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		778.00000	739,000	17.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		218.00000	222,000	17.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		698.00000	660,000	17.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,161.00000	1,120,000	19.18	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		131.00000	132,000	19.18	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,060.00000	3,019,000	25.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		30.00000	31,000	25.43	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		273.00000	247,000	15.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		443.00000	459,000	15.09	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,073.00000	1,032,000	18.79	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		143.00000	144,000	18.79	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		379.00000	346,000	15.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		349.00000	358,000	15.31	0.00	0	12,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		498.00000	517,000	15.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		381.00000	347,000	15.49	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		474.00000	492,000	15.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		407.00000	372,000	15.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		522.00000	542,000	15.42	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		355.00000	322,000	15.42	0.00	0	0
Total \$ / R Option										7,359,300.00	33,300	513,441
Total \$ / R										120,255,636.70	48,663	841,951
£ / R	On	13/09/2010	Foreign Exchange Future			11.48540	11.62100			1,952,518.00	170	21,417
£ / R	On	13/12/2010	Foreign Exchange Future			11.64990	11.76720			582,495.00	50	12,805
£ / R	On	14/03/2011	Foreign Exchange Future			11.81170	11.91210			0.00	0	520
Total £ / R Future										2,535,013.00	220	34,742
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		10.00000	8,000	18.67	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,189.00000	1,323,000	18.67	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		13.00000	10,000	18.31	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,092.00000	1,225,000	18.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		12.00000	9,000	18.49	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,141.00000	1,274,000	18.49	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		453.00000	571,000	15.77	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		74.00000	56,000	15.77	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		330.00000	303,000	15.13	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		463.00000	553,000	15.13	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		431.00000	519,000	14.99	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		348.00000	319,000	14.99	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		572.00000	539,000	14.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		460.00000	527,000	14.72	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		549.00000	519,000	14.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		487.00000	557,000	14.83	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		596.00000	561,000	14.66	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		434.00000	499,000	14.66	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										2,535,013.00	220	35,209
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08500	0.08550			0.00	0	273
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08630	0.08670			0.00	0	0
Total ¥ / R Future										0.00	0	273
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		348.00000	306,000	17.81	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		88.00000	96,000	17.81	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		428.00000	405,000	19.40	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		358.00000	375,000	19.40	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		163.00000	153,000	23.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,093.00000	1,123,000	23.24	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,113.00000	1,074,000	17.70	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		43.00000	44,000	17.70	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	273
€ / R	On	13/09/2010	Foreign Exchange Future			9.54890	9.67240			95,489.00	10	18,530
€ / R	On	13/12/2010	Foreign Exchange Future			9.68560	9.79420			96,856.00	10	8,000
€ / R	On	14/03/2011	Foreign Exchange Future			9.82030	9.91500			0.00	0	8,620
Total € / R Future										192,345.00	20	35,150
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	22.09	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,993.00000	2,116,000	22.09	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		31.00000	18,000	15.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		559.00000	669,000	15.75	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		840.00000	958,000	17.03	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		12.00000	7,000	17.03	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		386.00000	487,000	14.89	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		58.00000	36,000	14.89	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		236.00000	320,000	14.04	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		108.00000	69,000	14.04	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		414.00000	312,000	13.73	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		42.00000	63,000	13.73	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,406.00000	10,514,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	30.17	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	18.20	Put		8,406.00000	8,514,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	26.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,406.00000	6,514,000	26.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	23.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,407.00000	4,515,000	23.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		23.00000	16,000	21.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,429.00000	2,530,000	21.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		66.00000	52,000	18.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,472.00000	1,566,000	18.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		192.00000	154,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		598.00000	668,000	15.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		685.00000	594,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		91.00000	108,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,603.00000	1,495,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		9.00000	9,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		29.00000	20,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,285.00000	2,384,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,456.00000	10,564,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,456.00000	8,564,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	27.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,456.00000	6,564,000	27.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	23.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,457.00000	4,565,000	23.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		22.00000	15,000	21.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,478.00000	2,579,000	21.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		63.00000	49,000	19.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,519.00000	1,613,000	19.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		181.00000	145,000	15.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		637.00000	709,000	15.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		647.00000	558,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		103.00000	122,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,554.00000	1,445,000	14.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		10.00000	9,000	14.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,156.00000	11,264,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,156.00000	9,264,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	28.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,156.00000	7,264,000	28.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,157.00000	5,265,000	24.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		8.00000	5,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,164.00000	3,269,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		33.00000	23,000	20.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,189.00000	2,287,000	20.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		84.00000	66,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,240.00000	1,330,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		261.00000	213,000	14.32	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	9.95	Put		417.00000	477,000	14.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		888.00000	790,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		44.00000	54,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,056.00000	11,164,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,056.00000	9,164,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	28.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,056.00000	7,164,000	28.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,057.00000	5,165,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		9.00000	6,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,065.00000	3,170,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		38.00000	27,000	20.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,094.00000	2,191,000	20.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		93.00000	73,000	17.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,149.00000	1,237,000	17.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		296.00000	242,000	13.95	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		352.00000	406,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		976.00000	875,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		32.00000	39,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,206.00000	10,314,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,206.00000	8,314,000	30.17	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	16.00	Call		0.00000	0,000	26.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,206.00000	6,314,000	26.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		2.00000	1,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,208.00000	4,315,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		31.00000	22,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,237.00000	2,336,000	21.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		80.00000	63,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,286.00000	1,377,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		245.00000	199,000	14.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		451.00000	513,000	14.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		846.00000	748,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		52.00000	62,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,801.00000	1,692,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	6,000	15.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,306.00000	10,414,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,306.00000	8,414,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	26.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,306.00000	6,414,000	26.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		2.00000	1,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,308.00000	4,415,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		27.00000	19,000	21.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,333.00000	2,433,000	21.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		73.00000	57,000	18.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,379.00000	1,471,000	18.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		217.00000	175,000	14.88	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		523.00000	589,000	14.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		763.00000	669,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		69.00000	83,000	13.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,702.00000	1,593,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		8.00000	7,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,606.00000	10,714,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,606.00000	8,714,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	27.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,606.00000	6,714,000	27.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	23.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,607.00000	4,715,000	23.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		17.00000	12,000	21.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,623.00000	2,726,000	21.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		56.00000	43,000	19.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,662.00000	1,757,000	19.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		152.00000	121,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		758.00000	835,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		541.00000	459,000	13.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		147.00000	173,000	13.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,407.00000	1,299,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		13.00000	13,000	14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,756.00000	10,864,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,756.00000	8,864,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	27.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,756.00000	6,864,000	27.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	23.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,757.00000	4,865,000	23.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		14.00000	10,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,770.00000	2,874,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		49.00000	38,000	20.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,805.00000	1,902,000	20.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		128.00000	101,000	16.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		884.00000	965,000	16.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		447.00000	371,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		203.00000	235,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,261.00000	1,153,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		17.00000	17,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,056.00000	10,164,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,056.00000	8,164,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	26.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,056.00000	6,164,000	26.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		2.00000	1,000	22.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,058.00000	4,165,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,949.00000	1,840,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	4,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,106.00000	10,214,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,106.00000	8,214,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	26.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,106.00000	6,214,000	26.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		2.00000	1,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,108.00000	4,215,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		35.00000	25,000	20.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,141.00000	2,239,000	20.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		88.00000	69,000	17.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,194.00000	1,283,000	17.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		278.00000	227,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		384.00000	441,000	14.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		932.00000	832,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		38.00000	46,000	12.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,900.00000	1,791,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	5,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,156.00000	10,264,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	30.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,156.00000	8,264,000	30.17	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	15.95	Call		0.00000	0,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,156.00000	6,264,000	26.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		2.00000	1,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,158.00000	4,265,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,850.00000	1,741,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	5,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		677.00000	750,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		171.00000	136,000	15.62	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		418.00000	345,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		224.00000	259,000	13.33	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		611.00000	524,000	13.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		117.00000	138,000	13.14	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		489.00000	422,000	13.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		374.00000	402,000	13.68	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		464.00000	403,000	13.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		399.00000	433,000	13.84	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		514.00000	446,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		349.00000	376,000	13.64	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		240.00000	259,000	13.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		655.00000	579,000	13.44	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		772.00000	826,000	15.51	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		287.00000	246,000	15.51	0.00	0	14,937
Total € / R Option										0.00	0	39,714
Total € / R										192,345.00	20	74,864
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.59740	6.64130			0.00	0	7,991

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Future			6.62250	6.65490			0.00	0	8,169
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.64460	6.66620			664,460.00	100	220
Total AU\$ / R Future							664,460.00	100	16,380
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		26.00000	19,000	13.34	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		285.00000	322,000	13.34	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		102.00000	93,000	12.83	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		347.00000	371,000	12.83	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		385.00000	410,000	13.01	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		90.00000	82,000	13.01	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		240.00000	234,000	12.75	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		274.00000	289,000	12.75	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		222.00000	217,000	12.97	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		306.00000	322,000	12.97	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		259.00000	257,000	12.73	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		243.00000	262,000	12.73	0.00	0	0
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							664,460.00	100	16,580
CAD/ R On 13/09/2010 Foreign Exchange Future			7.02770	7.08380			0.00	0	60
CAD/ R On 13/12/2010 Foreign Exchange Future			7.11860	7.16320			0.00	0	0
Total CAD/ R Future							0.00	0	60
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		16.00000	13,000	15.46	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		432.00000	485,000	15.46	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		43.00000	39,000	12.47	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		580.00000	620,000	12.47	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		38.00000	34,000	12.64	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		625.00000	665,000	12.64	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		49.00000	44,000	12.30	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		536.00000	575,000	12.30	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	60
Total Futures							116,288,154.70	15,703	415,115
Total Options							7,359,300.00	33,300	553,822
Grand Total:							123,647,454.70	49,003	968,937