



Currency Derivatives Daily MTM Report

Daily summary for: 30/07/2010

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			7.35680	7.37470			86,758,742.40	11,793	241,871
\$ / R	On	13/12/2010	Foreign Exchange Future			7.45350	7.47090			1,565,235.00	210	45,798
\$ / R	On	14/03/2011	Foreign Exchange Future			7.55150	7.56900			151,030.00	20	4,905
\$ / R	On	13/06/2011	Foreign Exchange Future			7.65020	7.66720			0.00	0	2,900
Total \$ / R Future										88,475,007.40	12,023	295,474
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,475.00000	8,493,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,475.00000	6,493,000	42.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	37.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,475.00000	4,493,000	37.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	27.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,475.00000	2,493,000	27.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		545.00000	529,000	16.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		20.00000	22,000	16.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,525.00000	1,507,000	20.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,525.00000	2,507,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,525.00000	3,507,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,425.00000	8,443,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	42.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,425.00000	6,443,000	42.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	37.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,425.00000	4,443,000	37.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	27.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,425.00000	2,443,000	27.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		40.00000	38,000	16.82	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		465.00000	481,000	16.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		591.00000	574,000	16.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		16.00000	17,000	16.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,575.00000	1,557,000	21.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,575.00000	2,557,000	20.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	20.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,575.00000	3,557,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		34.00000	32,000	17.07	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		509.00000	525,000	17.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,525.00000	8,543,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,525.00000	6,543,000	42.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	37.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,525.00000	4,543,000	37.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	27.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,525.00000	2,543,000	27.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		29.00000	28,000	17.31	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		554.00000	571,000	17.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		500.00000	484,000	16.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		25.00000	27,000	16.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,475.00000	1,457,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,475.00000	2,457,000	20.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	20.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,475.00000	3,457,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,575.00000	8,593,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,575.00000	6,593,000	42.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	37.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,575.00000	4,593,000	37.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	28.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,575.00000	2,593,000	28.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		25.00000	23,000	17.56	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		600.00000	616,000	17.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		456.00000	441,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		31.00000	34,000	16.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,425.00000	1,407,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,425.00000	2,407,000	20.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,425.00000	3,407,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,675.00000	8,693,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	42.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,675.00000	6,693,000	42.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	38.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,675.00000	4,693,000	38.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	28.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,675.00000	2,693,000	28.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		18.00000	17,000	18.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		693.00000	710,000	18.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		372.00000	358,000	15.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		47.00000	51,000	15.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,325.00000	1,307,000	19.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	19.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,325.00000	2,307,000	21.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,325.00000	3,307,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,725.00000	8,743,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	42.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,725.00000	6,743,000	42.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	38.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,725.00000	4,743,000	38.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	28.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,725.00000	2,743,000	28.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		16.00000	15,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		741.00000	758,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		332.00000	318,000	15.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		57.00000	61,000	15.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,275.00000	1,257,000	19.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	19.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,275.00000	2,257,000	21.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,275.00000	3,257,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,775.00000	8,793,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	42.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,775.00000	6,793,000	42.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	38.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,775.00000	4,793,000	38.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,775.00000	2,793,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		13.00000	12,000	18.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		788.00000	805,000	18.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		294.00000	281,000	15.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		69.00000	74,000	15.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,225.00000	1,207,000	19.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	19.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,225.00000	2,207,000	21.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,225.00000	3,207,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,925.00000	8,943,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	42.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,925.00000	6,943,000	42.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	38.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,925.00000	4,943,000	38.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	30.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,925.00000	2,943,000	30.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		191.00000	182,000	14.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		116.00000	125,000	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,076.00000	1,058,000	18.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	18.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,075.00000	2,057,000	22.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,075.00000	3,057,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,875.00000	8,893,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	42.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,875.00000	6,893,000	42.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	38.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,875.00000	4,893,000	38.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,875.00000	2,893,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		10.00000	9,000	19.04	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		885.00000	902,000	19.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		223.00000	213,000	15.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		98.00000	106,000	15.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,126.00000	1,108,000	19.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,125.00000	2,107,000	22.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,125.00000	3,107,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	44.40	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		9,025.00000	9,043,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	42.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,025.00000	7,043,000	42.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	38.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,025.00000	5,043,000	38.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	30.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,025.00000	3,043,000	30.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		6.00000	6,000	19.78	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,031.00000	1,049,000	19.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		140.00000	133,000	14.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		165.00000	176,000	14.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		977.00000	959,000	18.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	2,000	18.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,975.00000	1,957,000	22.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	22.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,975.00000	2,957,000	17.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		8.00000	8,000	19.29	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		933.00000	951,000	19.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,325.00000	8,343,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	41.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,325.00000	6,343,000	41.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	37.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,325.00000	4,343,000	37.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	26.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,325.00000	2,343,000	26.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		55.00000	52,000	16.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		380.00000	395,000	16.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		685.00000	668,000	17.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		10.00000	11,000	17.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,675.00000	1,657,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,675.00000	2,657,000	19.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,675.00000	3,657,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,375.00000	8,393,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	41.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,375.00000	6,393,000	41.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	37.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,375.00000	4,393,000	37.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	26.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,375.00000	2,393,000	26.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		47.00000	45,000	16.57	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		422.00000	438,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		638.00000	621,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		13.00000	14,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,625.00000	1,607,000	21.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,625.00000	2,607,000	19.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	19.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,625.00000	3,607,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,625.00000	8,643,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,625.00000	6,643,000	42.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	37.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,625.00000	4,643,000	37.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	28.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,625.00000	2,643,000	28.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		21.00000	20,000	17.81	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		646.00000	663,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		413.00000	398,000	16.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		38.00000	41,000	16.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,375.00000	1,357,000	20.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,375.00000	2,357,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,375.00000	3,357,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,825.00000	8,843,000	44.40	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	42.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,825.00000	6,843,000	42.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	38.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,825.00000	4,843,000	38.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	29.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,825.00000	2,843,000	29.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		11.00000	11,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		836.00000	854,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		257.00000	246,000	15.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		82.00000	89,000	15.20	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,176.00000	1,158,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,175.00000	2,157,000	22.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,175.00000	3,157,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,975.00000	8,993,000	44.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	42.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,975.00000	6,993,000	42.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	38.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,975.00000	4,993,000	38.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	30.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,975.00000	2,993,000	30.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		7.00000	7,000	19.53	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		982.00000	1,000,000	19.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		162.00000	154,000	14.60	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		137.00000	147,000	14.60	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,027.00000	1,009,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,025.00000	2,007,000	22.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,025.00000	3,007,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		1.00000	1,000	24.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,926.00000	1,944,000	24.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		1.00000	1,000	23.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,776.00000	1,794,000	23.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,179.00000	1,197,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		4.00000	4,000	20.52	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,328.00000	1,346,000	21.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		3.00000	3,000	21.26	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,726.00000	1,744,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	22.74	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,626.00000	1,644,000	22.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		4.00000	3,000	20.77	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,229.00000	1,246,000	20.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		301.00000	315,000	15.83	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		76.00000	72,000	15.83	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		65.00000	61,000	16.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		340.00000	354,000	16.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,130.00000	1,147,000	20.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		5.00000	4,000	20.27	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,479.00000	8,497,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	30.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,479.00000	6,497,000	30.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,480.00000	4,498,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		14.00000	12,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,493.00000	2,509,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		143.00000	136,000	17.38	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		622.00000	633,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		598.00000	582,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		77.00000	79,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,525.00000	1,507,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,521.00000	2,504,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	22.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,521.00000	3,504,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		70.00000	64,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,149.00000	1,161,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	33.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,529.00000	8,547,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,529.00000	6,547,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,530.00000	4,548,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		13.00000	11,000	24.20	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,542.00000	2,558,000	24.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		561.00000	544,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		90.00000	91,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,475.00000	1,458,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	5,000	16.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,471.00000	2,454,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	22.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,471.00000	3,454,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,579.00000	8,597,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,579.00000	6,597,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		1.00000	0,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,580.00000	4,597,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		12.00000	10,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,591.00000	2,607,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		126.00000	119,000	17.82	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		705.00000	716,000	17.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		524.00000	509,000	14.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		103.00000	106,000	14.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,426.00000	1,408,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	5,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,422.00000	2,404,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,421.00000	3,404,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,629.00000	8,647,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,629.00000	6,647,000	30.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		1.00000	0,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,630.00000	4,647,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		11.00000	9,000	24.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,640.00000	2,656,000	24.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		118.00000	111,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		747.00000	758,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		489.00000	474,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		118.00000	121,000	14.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,377.00000	1,359,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	6,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,372.00000	2,354,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,371.00000	3,354,000	23.60	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	1,000	23.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		134.00000	127,000	17.60	0.00	0	21,440
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		663.00000	674,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,679.00000	8,697,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,679.00000	6,697,000	30.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		1.00000	0,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,680.00000	4,697,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		10.00000	9,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,689.00000	2,706,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		111.00000	104,000	18.26	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		790.00000	801,000	18.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		456.00000	442,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		135.00000	139,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,327.00000	1,309,000	15.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	6,000	15.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,322.00000	2,304,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,321.00000	3,304,000	23.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	23.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,729.00000	8,747,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,729.00000	6,747,000	30.67	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	0,000	26.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,730.00000	4,747,000	26.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		9.00000	8,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,738.00000	2,755,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		104.00000	98,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		833.00000	845,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		424.00000	410,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		153.00000	157,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,278.00000	1,260,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	7,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,272.00000	2,254,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,271.00000	3,254,000	24.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	24.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,779.00000	8,797,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,779.00000	6,797,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	26.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,779.00000	4,797,000	26.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		9.00000	7,000	24.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,788.00000	2,804,000	24.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		98.00000	92,000	18.71	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		877.00000	889,000	18.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		393.00000	381,000	14.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		172.00000	178,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,229.00000	1,210,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	7,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,222.00000	2,204,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,221.00000	3,204,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,979.00000	8,997,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	31.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,979.00000	6,997,000	31.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,979.00000	4,997,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		6.00000	5,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,985.00000	3,002,000	24.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		78.00000	72,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,057.00000	1,069,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		285.00000	277,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		264.00000	274,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,033.00000	1,014,000	13.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		12.00000	11,000	13.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,022.00000	2,005,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	2,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,021.00000	3,004,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	25.03	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	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,929.00000	8,947,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	31.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,929.00000	6,947,000	31.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,929.00000	4,947,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		7.00000	6,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,936.00000	2,953,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		83.00000	76,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,012.00000	1,023,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		310.00000	300,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		239.00000	247,000	15.09	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,081.00000	1,063,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		10.00000	10,000	14.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,072.00000	2,055,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	2,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,071.00000	3,054,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		67.00000	61,000	20.26	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,196.00000	1,208,000	20.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,029.00000	9,047,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,029.00000	7,047,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	26.85	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	12.50	Put		5,029.00000	5,047,000	26.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		6.00000	5,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,035.00000	3,052,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		74.00000	68,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,103.00000	1,115,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		266.00000	257,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		295.00000	304,000	15.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		985.00000	967,000	13.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		14.00000	14,000	13.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,973.00000	1,955,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	2,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,971.00000	2,954,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	24.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		93.00000	86,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		922.00000	933,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,379.00000	8,397,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,379.00000	6,397,000	29.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,380.00000	4,398,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		17.00000	14,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,396.00000	2,411,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		164.00000	156,000	16.93	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		543.00000	553,000	16.93	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		677.00000	660,000	14.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		56.00000	57,000	14.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,624.00000	1,607,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	4,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,621.00000	2,604,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	23.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,621.00000	3,604,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	22.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,429.00000	8,447,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,429.00000	6,447,000	29.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,430.00000	4,448,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		16.00000	13,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,445.00000	2,460,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		153.00000	145,000	17.15	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		582.00000	592,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		637.00000	620,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		66.00000	67,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,575.00000	1,557,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		4.00000	4,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,571.00000	2,554,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,571.00000	3,554,000	22.78	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	3.90	Put		0.00000	1,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,829.00000	8,847,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,829.00000	6,847,000	30.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,829.00000	4,847,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		8.00000	7,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,837.00000	2,854,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		364.00000	352,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		193.00000	199,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,179.00000	1,161,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	8,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,172.00000	2,154,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	20.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,171.00000	3,154,000	24.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	24.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,879.00000	8,897,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	31.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,879.00000	6,897,000	31.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,879.00000	4,897,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		7.00000	6,000	24.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,886.00000	2,903,000	24.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		88.00000	81,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		967.00000	978,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		336.00000	326,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		215.00000	223,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,130.00000	1,112,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	9,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,122.00000	2,105,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	2,000	20.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,121.00000	3,104,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	32.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,579.00000	7,597,000	32.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	28.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,579.00000	5,597,000	28.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		2.00000	2,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,581.00000	3,599,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		44.00000	38,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,623.00000	1,635,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,421.00000	4,404,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,671.00000	1,684,000	22.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		42.00000	37,000	22.48	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		30.00000	25,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,059.00000	2,072,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		39.00000	34,000	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	9.20	Put		1,768.00000	1,781,000	22.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		27.00000	23,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,106.00000	2,120,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		175.00000	167,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		504.00000	514,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,479.00000	1,491,000	21.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		50.00000	44,000	21.59	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		360.00000	369,000	15.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		231.00000	222,000	15.82	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,384.00000	1,396,000	21.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		55.00000	49,000	21.15	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		201.00000	193,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		430.00000	440,000	16.27	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,575.00000	1,587,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		46.00000	40,000	22.04	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		327.00000	336,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		248.00000	239,000	15.60	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		246.00000	236,000	17.31	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		677.00000	685,000	17.31	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		235.00000	225,000	17.49	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		716.00000	724,000	17.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		258.00000	248,000	17.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		639.00000	647,000	17.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,089.00000	1,098,000	19.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		158.00000	149,000	19.14	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		2,972.00000	2,984,000	25.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		41.00000	35,000	25.17	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		244.00000	246,000	15.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		513.00000	497,000	15.30	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,003.00000	1,012,000	18.77	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		172.00000	163,000	18.77	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		564.00000	548,000	15.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		347.00000	348,000	15.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		539.00000	524,000	15.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		372.00000	374,000	15.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		590.00000	574,000	15.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		323.00000	324,000	15.63	0.00	0	0
Total \$ / R Option										0.00	0	455,034
Total \$ / R										88,475,007.40	12,023	750,508
£ / R	On	13/09/2010	Foreign Exchange Future			11.51360	11.52900			287,840.00	25	21,521
£ / R	On	13/12/2010	Foreign Exchange Future			11.65970	11.67400			0.00	0	12,442
£ / R	On	14/03/2011	Foreign Exchange Future			11.80560	11.82010			0.00	0	520
Total £ / R Future										287,840.00	25	34,483
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		24.00000	22,000	19.51	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,295.00000	1,308,000	19.51	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		28.00000	26,000	19.09	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,199.00000	1,212,000	19.09	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		26.00000	24,000	19.30	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,247.00000	1,260,000	19.30	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	12.00	Put		567.00000	577,000	16.15	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		96.00000	91,000	16.15	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		334.00000	327,000	15.24	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		560.00000	567,000	15.24	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		526.00000	533,000	15.09	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		350.00000	343,000	15.09	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		567.00000	556,000	14.91	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		547.00000	550,000	14.91	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		547.00000	537,000	15.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		577.00000	581,000	15.03	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		589.00000	578,000	14.84	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		519.00000	522,000	14.84	0.00	0	0
Total £ / R Option										0.00	0	467
Total £ / R										287,840.00	25	34,950
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08490	0.08470			1,698.00	20	293
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08610	0.08590			0.00	0	0
Total ¥ / R Future										1,698.00	20	293
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		308.00000	324,000	17.80	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		128.00000	124,000	17.80	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		402.00000	417,000	19.66	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		412.00000	407,000	19.66	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		158.00000	166,000	23.36	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,168.00000	1,156,000	23.36	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,046.00000	1,064,000	17.78	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	0.08	Put		56.00000	54,000	17.78	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,698.00	20	293
€ / R	On	13/09/2010	Foreign Exchange Future			9.57660	9.65550			1,608,868.80	168	16,504
€ / R	On	13/12/2010	Foreign Exchange Future			9.69870	9.77710			16,012,553.70	1,651	8,260
€ / R	On	14/03/2011	Foreign Exchange Future			9.82160	9.90000			19,643.20	2	8,620
Total € / R Future										17,641,065.70	1,821	33,384
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		1.00000	1,000	20.40	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,010.00000	2,089,000	20.40	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		39.00000	31,000	15.21	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		584.00000	654,000	15.21	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		861.00000	936,000	16.25	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		16.00000	13,000	16.25	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		414.00000	478,000	14.52	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		69.00000	55,000	14.52	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		265.00000	320,000	13.83	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		120.00000	97,000	13.83	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		413.00000	351,000	13.64	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		58.00000	74,000	13.64	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,423.00000	10,501,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,423.00000	8,501,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	26.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,423.00000	6,501,000	26.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		2.00000	1,000	22.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,425.00000	4,502,000	22.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		22.00000	19,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,445.00000	2,520,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		66.00000	59,000	18.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,489.00000	1,560,000	18.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		188.00000	171,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		611.00000	672,000	15.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		674.00000	621,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		97.00000	122,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,587.00000	1,512,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		10.00000	13,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		28.00000	23,000	20.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,301.00000	2,374,000	20.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,473.00000	10,551,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,473.00000	8,551,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	26.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,473.00000	6,551,000	26.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	22.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,474.00000	4,552,000	22.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		21.00000	18,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,494.00000	2,569,000	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	13/12/2010	Foreign Exchange Option	11.25	Call		63.00000	56,000	18.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,536.00000	1,607,000	18.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		177.00000	161,000	15.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		650.00000	712,000	15.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		637.00000	586,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		110.00000	137,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,538.00000	1,463,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		11.00000	14,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,173.00000	11,251,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,173.00000	9,251,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	27.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,173.00000	7,251,000	27.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	23.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,174.00000	5,252,000	23.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		7.00000	6,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,180.00000	3,257,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		32.00000	27,000	20.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,205.00000	2,278,000	20.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		83.00000	75,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,256.00000	1,326,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		255.00000	233,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		428.00000	484,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		877.00000	815,000	13.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		50.00000	66,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,073.00000	11,151,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,073.00000	9,151,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,073.00000	7,151,000	27.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	23.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,074.00000	5,152,000	23.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		9.00000	7,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,082.00000	3,158,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		37.00000	31,000	20.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,110.00000	2,182,000	20.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		92.00000	83,000	17.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,165.00000	1,234,000	17.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		289.00000	264,000	14.04	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		362.00000	415,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		964.00000	899,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		37.00000	50,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,223.00000	10,301,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,223.00000	8,301,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	25.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,223.00000	6,301,000	25.91	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	14.00	Call		2.00000	2,000	22.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,225.00000	4,303,000	22.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		30.00000	25,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,253.00000	2,326,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		79.00000	71,000	17.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,302.00000	1,372,000	17.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		240.00000	219,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		463.00000	520,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		834.00000	774,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		57.00000	75,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,784.00000	1,708,000	16.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	9,000	16.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,323.00000	10,401,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,323.00000	8,401,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	26.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,323.00000	6,401,000	26.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		2.00000	2,000	22.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,325.00000	4,403,000	22.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		26.00000	22,000	20.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,349.00000	2,423,000	20.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		72.00000	64,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,395.00000	1,465,000	18.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		212.00000	193,000	14.90	0.00	0	375

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	10.10	Put		535.00000	594,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		752.00000	696,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		75.00000	97,000	13.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,686.00000	1,609,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		9.00000	10,000	15.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,623.00000	10,701,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,623.00000	8,701,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,623.00000	6,701,000	26.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	22.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,624.00000	4,702,000	22.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		17.00000	14,000	20.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,640.00000	2,715,000	20.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		55.00000	49,000	19.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,678.00000	1,750,000	19.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		149.00000	135,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		772.00000	836,000	15.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		531.00000	486,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		154.00000	187,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,391.00000	1,317,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		14.00000	18,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,773.00000	10,851,000	29.03	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	18.55	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,773.00000	8,851,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	26.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,773.00000	6,851,000	26.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	23.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,774.00000	4,852,000	23.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		13.00000	11,000	20.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,786.00000	2,862,000	20.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		49.00000	43,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,822.00000	1,894,000	19.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		126.00000	114,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		899.00000	965,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		436.00000	396,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		209.00000	247,000	13.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,246.00000	1,173,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		19.00000	24,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,073.00000	10,151,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,073.00000	8,151,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	25.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,073.00000	6,151,000	25.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		2.00000	2,000	21.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,075.00000	4,153,000	21.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,933.00000	1,856,000	16.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		6.00000	7,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,123.00000	10,201,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,123.00000	8,201,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,123.00000	6,201,000	25.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		2.00000	2,000	22.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,125.00000	4,203,000	22.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		34.00000	29,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,157.00000	2,230,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		87.00000	78,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,210.00000	1,279,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		272.00000	248,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		395.00000	449,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		920.00000	857,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		43.00000	58,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,883.00000	1,806,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	7,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,173.00000	10,251,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,173.00000	8,251,000	29.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	25.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,173.00000	6,251,000	25.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		2.00000	2,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,175.00000	4,253,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,834.00000	1,757,000	16.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		7.00000	8,000	16.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		690.00000	753,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		167.00000	152,000	15.59	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		407.00000	369,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		230.00000	270,000	13.52	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		600.00000	551,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		123.00000	152,000	13.49	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		473.00000	434,000	13.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		373.00000	412,000	13.72	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		449.00000	415,000	13.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		399.00000	443,000	13.87	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		499.00000	458,000	13.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		349.00000	386,000	13.70	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		240.00000	272,000	13.62	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		640.00000	594,000	13.62	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		775.00000	834,000	15.47	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		275.00000	256,000	15.47	0.00	0	14,937
Total € / R Option										0.00	0	39,714
Total € / R										17,641,065.70	1,821	73,098
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62320	6.62260			0.00	0	7,991
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.63810	6.63590			0.00	0	8,119
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.65160	6.64890			0.00	0	25

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Future								0.00	0	16,135
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		29.00000	28,000	12.53		0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		306.00000	305,000	12.53		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		107.00000	107,000	12.91		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		371.00000	369,000	12.91		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		409.00000	407,000	13.07		0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		95.00000	95,000	13.07		0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		244.00000	244,000	12.76		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		295.00000	292,000	12.76		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		227.00000	227,000	12.97		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		328.00000	325,000	12.97		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		263.00000	263,000	12.54		0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		264.00000	261,000	12.54		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			7.13320	7.12770				0.00	0	60
CAD/ R On 13/12/2010 Foreign Exchange Future			7.21400	7.20810				0.00	0	0
Total CAD/ R Future								0.00	0	60
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		21.00000	21,000	12.70		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		393.00000	388,000	12.70		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		55.00000	54,000	11.88		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		547.00000	540,000	11.88		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		48.00000	48,000	12.05		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		590.00000	584,000	12.05		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		62.00000	62,000	11.72	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		504.00000	498,000	11.72	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	60
Total Futures							106,405,611.10	13,889	379,829
Total Options							0.00	0	495,415
Grand Total:							106,405,611.10	13,889	875,244