



Currency Derivatives Daily MTM Report

Daily summary for: 25/08/2010

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			7.40960	7.38400			11,121,809.60	1,501	252,457
\$ / R	On	13/12/2010	Foreign Exchange Future			7.51940	7.49570			51,440,215.40	6,841	92,812
\$ / R	On	14/03/2011	Foreign Exchange Future			7.62720	7.60610			305,088.00	40	10,412
\$ / R	On	13/06/2011	Foreign Exchange Future			7.73490	7.71660			0.00	0	2,975
Total \$ / R Future										62,867,113.00	8,382	358,656
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,466.00000	8,440,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	49.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,466.00000	6,440,000	49.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	43.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,466.00000	4,440,000	43.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	34.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,466.00000	2,440,000	34.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		540.00000	564,000	19.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		6.00000	4,000	19.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,534.00000	1,560,000	19.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,534.00000	2,560,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,534.00000	3,560,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,416.00000	8,390,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	49.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,416.00000	6,390,000	49.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	43.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,416.00000	4,390,000	43.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	34.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,416.00000	2,390,000	34.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		15.00000	18,000	18.63	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		431.00000	408,000	18.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		588.00000	613,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		4.00000	3,000	19.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,584.00000	1,610,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,584.00000	2,610,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,584.00000	3,610,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		12.00000	14,000	19.06	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		478.00000	454,000	19.06	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	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,516.00000	8,490,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	49.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,516.00000	6,490,000	49.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	43.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,516.00000	4,490,000	43.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	34.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,516.00000	2,490,000	34.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		10.00000	11,000	19.50	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		526.00000	501,000	19.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		492.00000	516,000	18.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		8.00000	6,000	18.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,484.00000	1,510,000	20.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,484.00000	2,510,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,484.00000	3,510,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,566.00000	8,540,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	49.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,566.00000	6,540,000	49.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	43.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,566.00000	4,540,000	43.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	35.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,566.00000	2,540,000	35.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		8.00000	9,000	19.93	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		574.00000	549,000	19.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		445.00000	468,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		11.00000	8,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,434.00000	1,460,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,434.00000	2,460,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,434.00000	3,460,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,666.00000	8,640,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	50.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,666.00000	6,640,000	50.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	44.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,666.00000	4,640,000	44.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	35.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,666.00000	2,640,000	35.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		5.00000	6,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		671.00000	646,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		353.00000	375,000	17.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		19.00000	15,000	17.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,334.00000	1,360,000	20.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,334.00000	2,360,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,334.00000	3,360,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,716.00000	8,690,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	50.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,716.00000	6,690,000	50.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	44.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,716.00000	4,690,000	44.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	35.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,716.00000	2,690,000	35.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		4.00000	5,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		720.00000	695,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		309.00000	330,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		25.00000	20,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,284.00000	1,310,000	21.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	21.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,284.00000	2,310,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,284.00000	3,310,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,766.00000	8,740,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	50.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,766.00000	6,740,000	50.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	44.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,766.00000	4,740,000	44.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	36.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,766.00000	2,740,000	36.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		3.00000	4,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		769.00000	744,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		267.00000	287,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		33.00000	27,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,234.00000	1,260,000	21.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	21.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,234.00000	2,260,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,234.00000	3,260,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,916.00000	8,890,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	50.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,916.00000	6,890,000	50.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	44.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,916.00000	4,890,000	44.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	36.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,916.00000	2,890,000	36.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		154.00000	170,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		70.00000	60,000	15.91	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		1,084.00000	1,110,000	22.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	22.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,084.00000	2,110,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,084.00000	3,110,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,866.00000	8,840,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	50.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,866.00000	6,840,000	50.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	44.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,866.00000	4,840,000	44.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	36.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,866.00000	2,840,000	36.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		2.00000	3,000	22.52	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		868.00000	843,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		189.00000	207,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		55.00000	47,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,134.00000	1,160,000	21.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	21.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,134.00000	2,160,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,134.00000	3,160,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	53.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,016.00000	8,990,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	51.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,016.00000	6,990,000	51.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	45.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,016.00000	4,990,000	45.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	37.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,016.00000	2,990,000	37.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		1.00000	2,000	23.81	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,017.00000	992,000	23.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		95.00000	107,000	15.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		111.00000	97,000	15.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		984.00000	1,010,000	22.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	22.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,984.00000	2,010,000	17.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	17.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,984.00000	3,010,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	22.95	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		918.00000	892,000	22.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,316.00000	8,290,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	49.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,316.00000	6,290,000	49.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	42.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,316.00000	4,290,000	42.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	33.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,316.00000	2,290,000	33.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		24.00000	28,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		340.00000	318,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		686.00000	711,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		2.00000	1,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,684.00000	1,710,000	19.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	19.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,684.00000	2,710,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,684.00000	3,710,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,366.00000	8,340,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	49.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,366.00000	6,340,000	49.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	43.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,366.00000	4,340,000	43.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	34.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,366.00000	2,340,000	34.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		19.00000	22,000	18.20	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		385.00000	362,000	18.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		637.00000	662,000	19.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		3.00000	2,000	19.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,634.00000	1,660,000	19.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	19.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,634.00000	2,660,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,634.00000	3,660,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,616.00000	8,590,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	49.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,616.00000	6,590,000	49.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	43.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,616.00000	4,590,000	43.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	35.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,616.00000	2,590,000	35.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		6.00000	7,000	20.36	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		622.00000	597,000	20.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		398.00000	421,000	18.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		14.00000	11,000	18.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,384.00000	1,410,000	20.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,384.00000	2,410,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,384.00000	3,410,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,816.00000	8,790,000	53.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	50.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,816.00000	6,790,000	50.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	44.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,816.00000	4,790,000	44.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	36.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,816.00000	2,790,000	36.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		3.00000	3,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		819.00000	793,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		227.00000	246,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		43.00000	36,000	16.64	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,184.00000	1,210,000	21.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,184.00000	2,210,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,184.00000	3,210,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,966.00000	8,940,000	53.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	50.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,966.00000	6,940,000	50.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	44.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,966.00000	4,940,000	44.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,966.00000	2,940,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	23.38	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		968.00000	942,000	23.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		123.00000	137,000	15.54	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		89.00000	77,000	15.54	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,034.00000	1,060,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,034.00000	2,060,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,034.00000	3,060,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	31.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,916.00000	1,890,000	31.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	30.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,766.00000	1,740,000	30.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,167.00000	1,141,000	25.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	25.11	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,316.00000	1,291,000	26.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	1,000	26.41	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	29.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,716.00000	1,690,000	29.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	29.00	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,616.00000	1,590,000	29.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	25.54	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,217.00000	1,191,000	25.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		254.00000	234,000	16.90	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		38.00000	44,000	16.90	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		30.00000	35,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		296.00000	275,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,117.00000	1,091,000	24.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	24.68	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		61.00000	70,000	16.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		177.00000	160,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,454.00000	8,431,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	32.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,454.00000	6,431,000	32.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	27.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,454.00000	4,431,000	27.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		8.00000	10,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,462.00000	2,441,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		122.00000	134,000	17.82	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		576.00000	565,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		603.00000	625,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		57.00000	56,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,548.00000	1,572,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		2.00000	3,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,546.00000	2,570,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	23.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,546.00000	3,569,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		52.00000	58,000	20.66	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	8.55	Put		1,106.00000	1,089,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,504.00000	8,481,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	32.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,504.00000	6,481,000	32.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,504.00000	4,481,000	27.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		8.00000	9,000	25.40	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,512.00000	2,490,000	25.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		563.00000	585,000	15.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		67.00000	66,000	15.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,498.00000	1,522,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,496.00000	2,520,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,496.00000	3,519,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,554.00000	8,531,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	32.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,554.00000	6,531,000	32.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	27.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,554.00000	4,531,000	27.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		7.00000	8,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,561.00000	2,539,000	25.42	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	8.05	Call		105.00000	116,000	18.29	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		659.00000	647,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		525.00000	547,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		79.00000	78,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,449.00000	1,472,000	17.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	17.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,446.00000	2,470,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	23.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,446.00000	3,469,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,604.00000	8,581,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	32.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,604.00000	6,581,000	32.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	27.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,604.00000	4,581,000	27.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		6.00000	8,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,610.00000	2,589,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		97.00000	107,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		701.00000	688,000	18.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		488.00000	510,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		92.00000	91,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,399.00000	1,423,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	4,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,396.00000	2,420,000	23.12	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	5.10	Put		0.00000	1,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,396.00000	3,419,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		113.00000	124,000	18.06	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		617.00000	605,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,654.00000	8,631,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	32.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,654.00000	6,631,000	32.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	27.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,654.00000	4,631,000	27.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		6.00000	7,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,660.00000	2,638,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		90.00000	100,000	18.77	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		744.00000	731,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		453.00000	474,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		107.00000	105,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,349.00000	1,373,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		3.00000	4,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,346.00000	2,370,000	22.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	22.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,346.00000	3,369,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,704.00000	8,681,000	36.84	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	14.20	Call		0.00000	0,000	33.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,704.00000	6,681,000	33.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	27.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,704.00000	4,681,000	27.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		5.00000	6,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,709.00000	2,687,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		84.00000	93,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		788.00000	774,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		419.00000	440,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		123.00000	121,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,300.00000	1,323,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	4,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,296.00000	2,320,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,296.00000	3,319,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,754.00000	8,731,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	33.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,754.00000	6,731,000	33.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,754.00000	4,731,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		5.00000	6,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,759.00000	2,737,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		78.00000	87,000	19.24	0.00	0	4,000

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	8.25	Put		832.00000	818,000	19.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		387.00000	407,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		141.00000	138,000	15.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,250.00000	1,274,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		4.00000	5,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,246.00000	2,270,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,246.00000	3,269,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,954.00000	8,931,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	33.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,954.00000	6,931,000	33.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	28.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,954.00000	4,931,000	28.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		3.00000	4,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,957.00000	2,935,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		59.00000	66,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,013.00000	997,000	20.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		274.00000	293,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		228.00000	224,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,053.00000	1,077,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		7.00000	8,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,046.00000	2,070,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		0.00000	1,000	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	13/12/2010	Foreign Exchange Option	4.45	Call		3,046.00000	3,069,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,904.00000	8,881,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,904.00000	6,881,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	28.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,904.00000	4,881,000	28.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,908.00000	2,885,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		63.00000	71,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		967.00000	952,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		300.00000	319,000	15.60	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		204.00000	200,000	15.60	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,102.00000	1,126,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		6.00000	7,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,096.00000	2,120,000	21.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	21.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,096.00000	3,119,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		48.00000	55,000	20.89	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,152.00000	1,136,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,004.00000	8,981,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	33.99	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	14.50	Put		7,004.00000	6,981,000	33.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,004.00000	4,981,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	4,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,007.00000	2,985,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		55.00000	62,000	20.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,059.00000	1,043,000	20.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		250.00000	268,000	15.70	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		254.00000	249,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,004.00000	1,027,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		8.00000	8,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,997.00000	2,020,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	21.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,996.00000	3,019,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		73.00000	81,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		877.00000	862,000	19.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,354.00000	8,331,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	32.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,354.00000	6,331,000	32.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,354.00000	4,331,000	27.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		10.00000	12,000	25.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,364.00000	2,343,000	25.32	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	7.85	Call		143.00000	156,000	17.35	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		497.00000	487,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		685.00000	708,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		39.00000	39,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,648.00000	1,671,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	19.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,646.00000	2,670,000	24.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	24.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,646.00000	3,669,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,404.00000	8,381,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	32.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,404.00000	6,381,000	32.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	27.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,404.00000	4,381,000	27.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		9.00000	11,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,413.00000	2,392,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		132.00000	144,000	17.59	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		536.00000	525,000	17.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		643.00000	666,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		47.00000	47,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,598.00000	1,622,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	3,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,596.00000	2,620,000	23.99	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	4.90	Put		0.00000	1,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,596.00000	3,619,000	23.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,804.00000	8,781,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	33.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,804.00000	6,781,000	33.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	28.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,804.00000	4,781,000	28.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		4.00000	5,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,808.00000	2,786,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		357.00000	376,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		161.00000	157,000	15.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,201.00000	1,224,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		5.00000	5,000	16.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,196.00000	2,220,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,196.00000	3,219,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,854.00000	8,831,000	36.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,854.00000	6,831,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	28.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,854.00000	4,831,000	28.28	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	10.35	Call		4.00000	5,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,858.00000	2,836,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		68.00000	76,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		922.00000	907,000	19.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		328.00000	347,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		182.00000	178,000	15.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,152.00000	1,175,000	15.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		6.00000	6,000	15.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,146.00000	2,170,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,146.00000	3,169,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	35.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,554.00000	7,531,000	35.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	30.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,554.00000	5,531,000	30.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,555.00000	3,532,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		29.00000	33,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,583.00000	1,564,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,446.00000	4,469,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,631.00000	1,612,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		27.00000	31,000	23.25	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		19.00000	22,000	25.14	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	9.50	Put		2,023.00000	2,003,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		24.00000	28,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,728.00000	1,709,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		17.00000	20,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,071.00000	2,051,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		155.00000	168,000	17.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		459.00000	449,000	17.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,438.00000	1,420,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		34.00000	39,000	22.31	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		317.00000	310,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		213.00000	229,000	16.17	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,342.00000	1,324,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		38.00000	43,000	21.84	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		181.00000	196,000	16.64	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		385.00000	377,000	16.64	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,534.00000	1,516,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		30.00000	35,000	22.78	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		285.00000	279,000	15.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		231.00000	248,000	15.93	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		230.00000	244,000	17.44	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		624.00000	617,000	17.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		219.00000	232,000	17.63	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		663.00000	655,000	17.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		243.00000	257,000	17.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		587.00000	580,000	17.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,034.00000	1,024,000	19.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		140.00000	151,000	19.37	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,923.00000	2,906,000	25.69	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		29.00000	33,000	25.69	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		204.00000	203,000	15.47	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		510.00000	530,000	15.47	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		948.00000	938,000	18.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		154.00000	165,000	18.98	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		296.00000	293,000	15.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		402.00000	420,000	15.76	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		322.00000	318,000	15.83	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		378.00000	395,000	15.83	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		564.00000	582,000	15.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		297.00000	297,000	15.70	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		539.00000	556,000	15.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		322.00000	321,000	15.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		591.00000	609,000	15.61	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		274.00000	274,000	15.61	0.00	0	0
Total \$ / R Option										0.00	0	527,462
Total \$ / R										62,867,113.00	8,382	886,118
£ / R	On	13/09/2010	Foreign Exchange Future			11.43210	11.41310			285,802.50	25	22,411
£ / R	On	13/12/2010	Foreign Exchange Future			11.59530	11.57940			463,812.00	40	12,990
£ / R	On	14/03/2011	Foreign Exchange Future			11.75560	11.74310			0.00	0	533
Total £ / R Future										749,614.50	65	35,934

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	12.80	Call		2.00000	2,000	21.70	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,389.00000	1,370,000	21.70	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		3.00000	3,000	21.14	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,290.00000	1,271,000	21.14	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		2.00000	3,000	21.42	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,339.00000	1,321,000	21.42	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		609.00000	592,000	17.22	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		22.00000	24,000	17.22	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		272.00000	286,000	16.36	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		593.00000	591,000	16.36	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		558.00000	556,000	16.21	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		287.00000	301,000	16.21	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		513.00000	530,000	15.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		570.00000	574,000	15.82	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		495.00000	511,000	15.94	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		602.00000	605,000	15.94	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		533.00000	549,000	15.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		540.00000	543,000	15.71	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		385.00000	387,000	15.34	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		678.00000	693,000	15.34	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,105.00000	1,106,000	17.56	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		298.00000	312,000	17.56	0.00	0	870
Total £ / R Option										0.00	0	1,790
Total £ / R										749,614.50	65	37,724
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08760	0.08790			876.00	10	303

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 Future			0.08900	0.08940			0.00	0	0
Total ¥ / R Future										876.00	10	303
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		527.00000	498,000	21.56	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		27.00000	28,000	21.56	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		547.00000	523,000	18.43	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		207.00000	223,000	18.43	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		190.00000	180,000	22.01	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		850.00000	880,000	22.01	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,358.00000	1,320,000	18.17	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		18.00000	20,000	18.17	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										876.00	10	303
€ / R	On	13/09/2010	Foreign Exchange Future			9.36080	9.36680			47,740,080.00	5,100	20,978
€ / R	On	13/12/2010	Foreign Exchange Future			9.49820	9.50610			0.00	0	8,117
€ / R	On	14/03/2011	Foreign Exchange Future			9.63330	9.64260			0.00	0	8,620
Total € / R Future										47,740,080.00	5,100	37,715
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,298.00000	2,304,000	28.29	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		4.00000	4,000	19.19	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		837.00000	843,000	19.19	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,134.00000	1,140,000	21.19	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	21.19	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		641.00000	648,000	17.85	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		8.00000	9,000	17.85	0.00	0	2,000

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	9.80	Put		451.00000	459,000	16.51	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		18.00000	20,000	16.51	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		150.00000	150,000	13.81	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		83.00000	89,000	13.81	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,694.00000	10,702,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,694.00000	8,702,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	29.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,694.00000	6,702,000	29.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	24.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,695.00000	4,703,000	24.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		9.00000	10,000	22.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,703.00000	2,712,000	22.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		36.00000	38,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,730.00000	1,740,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		111.00000	115,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		805.00000	817,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		458.00000	461,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		152.00000	163,000	14.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,316.00000	1,309,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		10.00000	11,000	15.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		12.00000	12,000	22.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,556.00000	2,564,000	22.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.34	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	20.25	Put		10,744.00000	10,752,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,744.00000	8,752,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	29.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,744.00000	6,752,000	29.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	24.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,745.00000	4,753,000	24.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		9.00000	9,000	22.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,753.00000	2,761,000	22.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		35.00000	36,000	20.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,779.00000	1,788,000	20.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		104.00000	108,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		848.00000	860,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		427.00000	430,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		171.00000	182,000	14.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,267.00000	1,260,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		11.00000	12,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,444.00000	11,452,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,444.00000	9,452,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,444.00000	7,452,000	30.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	26.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,444.00000	5,452,000	26.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		3.00000	3,000	22.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,447.00000	3,455,000	22.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		14.00000	15,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,458.00000	2,467,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		46.00000	48,000	19.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,490.00000	1,500,000	19.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		155.00000	160,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		599.00000	612,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		636.00000	636,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		80.00000	88,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,344.00000	11,352,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,344.00000	9,352,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	30.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,344.00000	7,352,000	30.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	26.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,344.00000	5,352,000	26.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		3.00000	4,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,347.00000	3,356,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		16.00000	17,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,360.00000	2,369,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		52.00000	54,000	19.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,396.00000	1,406,000	19.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		178.00000	183,000	15.55	0.00	0	750

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	9.85	Put		522.00000	535,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		716.00000	714,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		60.00000	66,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,494.00000	10,502,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,494.00000	8,502,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	28.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,494.00000	6,502,000	28.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	24.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,495.00000	4,503,000	24.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		13.00000	13,000	22.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,507.00000	2,515,000	22.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		44.00000	46,000	19.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,538.00000	1,548,000	19.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		145.00000	150,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		639.00000	652,000	16.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		598.00000	598,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		92.00000	100,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,513.00000	1,506,000	16.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	8,000	16.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,594.00000	10,602,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,594.00000	8,602,000	32.34	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	16.10	Call		0.00000	0,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,594.00000	6,602,000	28.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	24.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,595.00000	4,603,000	24.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		11.00000	12,000	22.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,605.00000	2,614,000	22.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		40.00000	41,000	20.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,634.00000	1,643,000	20.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		127.00000	131,000	16.49	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		721.00000	733,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		526.00000	527,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		120.00000	129,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,414.00000	1,407,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		8.00000	9,000	15.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,894.00000	10,902,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,894.00000	8,902,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	29.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,894.00000	6,902,000	29.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,895.00000	4,903,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		7.00000	7,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,901.00000	2,909,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		30.00000	31,000	21.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,924.00000	1,933,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		87.00000	90,000	17.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		981.00000	992,000	17.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		341.00000	345,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		235.00000	247,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,120.00000	1,115,000	14.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		14.00000	17,000	14.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,044.00000	11,052,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,044.00000	9,052,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	30.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,044.00000	7,052,000	30.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	1,000	25.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,044.00000	5,053,000	25.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		5.00000	6,000	22.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,049.00000	3,058,000	22.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		26.00000	27,000	21.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,070.00000	2,079,000	21.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		72.00000	75,000	18.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,116.00000	1,127,000	18.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		271.00000	276,000	14.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		315.00000	328,000	14.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		977.00000	973,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		21.00000	25,000	13.62	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	19.85	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,344.00000	10,352,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,344.00000	8,352,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	28.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,344.00000	6,352,000	28.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	24.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,345.00000	4,353,000	24.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,661.00000	1,654,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	6,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,394.00000	10,402,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,394.00000	8,402,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	28.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,394.00000	6,402,000	28.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	24.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,395.00000	4,403,000	24.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		15.00000	16,000	22.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,409.00000	2,418,000	22.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		49.00000	51,000	19.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,443.00000	1,453,000	19.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		166.00000	171,000	15.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		560.00000	573,000	15.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		675.00000	674,000	13.85	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	8.90	Put		69.00000	76,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,612.00000	1,604,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	6,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,444.00000	10,452,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,444.00000	8,452,000	32.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	28.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,444.00000	6,452,000	28.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	24.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,445.00000	4,453,000	24.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,562.00000	1,555,000	16.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	7,000	16.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		892.00000	904,000	17.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		98.00000	102,000	17.23	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		252.00000	257,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		346.00000	359,000	14.62	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		397.00000	400,000	14.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		191.00000	202,000	14.11	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		347.00000	353,000	15.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		504.00000	520,000	15.00	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		331.00000	337,000	15.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		538.00000	554,000	15.15	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		364.00000	370,000	14.86	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		471.00000	487,000	14.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		329.00000	345,000	14.40	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		472.00000	478,000	14.40	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		957.00000	972,000	16.77	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		200.00000	205,000	16.77	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,040.00000	1,055,000	17.06	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		183.00000	188,000	17.06	0.00	0	4,508
Total € / R Option										0.00	0	39,714
Total € / R										47,740,080.00	5,100	77,429
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.49720	6.52560			0.00	0	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.52050	6.54990			0.00	0	9,855
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.54510	6.57560			0.00	0	311
Total AU\$ / R Future										0.00	0	24,657
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		6.00000	5,000	16.14	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		380.00000	408,000	16.14	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		65.00000	62,000	13.35	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		415.00000	442,000	13.35	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		457.00000	484,000	13.55	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		57.00000	54,000	13.55	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		199.00000	191,000	13.34	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		323.00000	346,000	13.34	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		184.00000	177,000	13.59	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		358.00000	382,000	13.59	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		215.00000	206,000	13.09	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		289.00000	311,000	13.09	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Option								0.00	0	200
Total AU\$ / R								0.00	0	24,857
CAD/ R On 13/09/2010 Foreign Exchange Future			6.95650	6.97860				0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.04810	7.07220				0.00	0	0
Total CAD/ R Future								0.00	0	70
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		4.00000	4,000	18.16		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		525.00000	548,000	18.16		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		35.00000	35,000	14.00		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		663.00000	687,000	14.00		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		30.00000	31,000	14.17		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		708.00000	733,000	14.17		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		40.00000	40,000	13.83		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		618.00000	642,000	13.83		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	70
CHF / R On 13/09/2010 Foreign Exchange Future			7.19480	7.15610				0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.31060	7.27290				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Call		202.00000	231,000	16.51		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		46.00000	36,000	16.51		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		165.00000	193,000	16.18		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		59.00000	48,000	16.18		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		241.00000	272,000	16.84		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		35.00000	27,000	16.84		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		370.00000	401,000	15.90	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		147.00000	140,000	15.90	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		339.00000	370,000	15.90	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		166.00000	159,000	15.90	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		402.00000	434,000	15.89	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		129.00000	123,000	15.89	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	0
Total Futures							111,357,683.50	13,557	457,335
Total Options							0.00	0	569,166
Grand Total:							111,357,683.50	13,557	1,026,501