



Currency Derivatives Daily MTM Report

Daily summary for: 27/08/2010

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			7.35380	7.32010			36,967,552.60	5,027	250,750
\$ / R	On	13/12/2010	Foreign Exchange Future			7.46250	7.42790			13,768,312.50	1,845	93,054
\$ / R	On	14/03/2011	Foreign Exchange Future			7.56700	7.53230			227,010.00	30	10,457
\$ / R	On	13/06/2011	Foreign Exchange Future			7.67150	7.63730			0.00	0	2,975
Total \$ / R Future										50,962,875.10	6,902	357,236
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,530.00000	8,496,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	49.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,530.00000	6,496,000	49.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	42.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,530.00000	4,496,000	42.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	35.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,530.00000	2,496,000	35.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		475.00000	507,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		5.00000	3,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,470.00000	1,504,000	18.79	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	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,470.00000	2,504,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,470.00000	3,504,000	17.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,480.00000	8,446,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	49.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,480.00000	6,446,000	49.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	42.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,480.00000	4,446,000	42.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	35.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,480.00000	2,446,000	35.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		9.00000	10,000	18.72	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		489.00000	456,000	18.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		523.00000	556,000	18.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		3.00000	2,000	18.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,520.00000	1,554,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,520.00000	2,554,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,520.00000	3,554,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		7.00000	8,000	19.20	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		537.00000	504,000	19.20	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	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,580.00000	8,546,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,580.00000	6,546,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	43.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,580.00000	4,546,000	43.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	35.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,580.00000	2,546,000	35.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		6.00000	6,000	19.68	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		586.00000	552,000	19.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		427.00000	459,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		7.00000	5,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,420.00000	1,454,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,420.00000	2,454,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,420.00000	3,454,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,630.00000	8,596,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	49.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,630.00000	6,596,000	49.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	43.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,630.00000	4,596,000	43.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	35.83	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	9.95	Put		2,630.00000	2,596,000	35.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		5.00000	5,000	20.15	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		635.00000	601,000	20.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		380.00000	411,000	17.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		10.00000	7,000	17.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,370.00000	1,404,000	19.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	19.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,370.00000	2,404,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,370.00000	3,404,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,730.00000	8,696,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	49.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,730.00000	6,696,000	49.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	43.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,730.00000	4,696,000	43.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	36.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,730.00000	2,696,000	36.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		3.00000	3,000	21.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		733.00000	699,000	21.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		289.00000	318,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		19.00000	14,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,270.00000	1,304,000	19.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	19.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,270.00000	2,304,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,270.00000	3,304,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,780.00000	8,746,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	49.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,780.00000	6,746,000	49.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,780.00000	4,746,000	43.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	36.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,780.00000	2,746,000	36.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		2.00000	2,000	21.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		782.00000	748,000	21.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		246.00000	274,000	16.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		26.00000	20,000	16.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,220.00000	1,254,000	19.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	19.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,220.00000	2,254,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,220.00000	3,254,000	16.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,830.00000	8,796,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	50.07	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	14.15	Put		6,830.00000	6,796,000	50.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	43.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,830.00000	4,796,000	43.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	36.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,830.00000	2,796,000	36.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		2.00000	2,000	22.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		832.00000	798,000	22.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		206.00000	232,000	15.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		36.00000	28,000	15.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,170.00000	1,204,000	20.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	20.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,170.00000	2,204,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,170.00000	3,204,000	16.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,980.00000	8,946,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	50.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,980.00000	6,946,000	50.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	44.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,980.00000	4,946,000	44.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	37.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,980.00000	2,946,000	37.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		103.00000	122,000	14.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		83.00000	68,000	14.75	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		1,020.00000	1,054,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,020.00000	2,054,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,020.00000	3,054,000	16.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	16.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,930.00000	8,896,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	50.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,930.00000	6,896,000	50.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	44.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,930.00000	4,896,000	44.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	36.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,930.00000	2,896,000	36.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		1.00000	1,000	23.02	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		931.00000	897,000	23.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		134.00000	156,000	15.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		64.00000	52,000	15.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,070.00000	1,104,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,070.00000	2,104,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,070.00000	3,104,000	16.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	53.40	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		9,080.00000	9,046,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	50.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,080.00000	7,046,000	50.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	44.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,080.00000	5,046,000	44.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	37.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,080.00000	3,046,000	37.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		1.00000	1,000	24.46	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,081.00000	1,047,000	24.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		65.00000	73,000	14.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		145.00000	119,000	14.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		920.00000	954,000	20.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	20.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,920.00000	1,954,000	16.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	16.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,920.00000	2,954,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		1.00000	1,000	23.50	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		981.00000	947,000	23.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,380.00000	8,346,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	48.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,380.00000	6,346,000	48.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	42.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,380.00000	4,346,000	42.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	34.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,380.00000	2,346,000	34.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		15.00000	16,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		395.00000	362,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		622.00000	655,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		2.00000	1,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,620.00000	1,654,000	18.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	18.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,620.00000	2,654,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,620.00000	3,654,000	17.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,430.00000	8,396,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	48.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,430.00000	6,396,000	48.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	42.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,430.00000	4,396,000	42.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	35.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,430.00000	2,396,000	35.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		12.00000	13,000	18.24	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		442.00000	409,000	18.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		572.00000	605,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		2.00000	1,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,570.00000	1,604,000	18.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	18.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,570.00000	2,604,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,570.00000	3,604,000	17.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,680.00000	8,646,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	49.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,680.00000	6,646,000	49.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	43.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,680.00000	4,646,000	43.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,680.00000	2,646,000	36.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		4.00000	4,000	20.63	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		684.00000	650,000	20.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		334.00000	364,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		14.00000	10,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,320.00000	1,354,000	19.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	19.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,320.00000	2,354,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,320.00000	3,354,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,880.00000	8,846,000	53.40	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	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,880.00000	6,846,000	50.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	44.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,880.00000	4,846,000	44.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	36.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,880.00000	2,846,000	36.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		2.00000	2,000	22.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		882.00000	848,000	22.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		168.00000	192,000	15.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		48.00000	38,000	15.41	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,120.00000	1,154,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,120.00000	2,154,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,120.00000	3,154,000	16.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,030.00000	8,996,000	53.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	50.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,030.00000	6,996,000	50.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	44.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,030.00000	4,996,000	44.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	37.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,030.00000	2,996,000	37.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		1.00000	1,000	23.98	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		1,031.00000	997,000	23.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		82.00000	93,000	14.42	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		112.00000	89,000	14.42	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		970.00000	1,004,000	21.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	21.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,970.00000	2,004,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,970.00000	3,004,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	33.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,980.00000	1,946,000	33.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	31.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,830.00000	1,796,000	31.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,230.00000	1,196,000	25.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	25.89	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,380.00000	1,346,000	27.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	27.32	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	31.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,780.00000	1,746,000	31.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	30.19	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,680.00000	1,646,000	30.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	26.37	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,280.00000	1,246,000	26.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		304.00000	273,000	16.81	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		24.00000	27,000	16.81	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		19.00000	21,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		349.00000	317,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,181.00000	1,147,000	25.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	25.41	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		40.00000	45,000	15.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		220.00000	191,000	15.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,522.00000	8,488,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	32.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,522.00000	6,488,000	32.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	27.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,522.00000	4,488,000	27.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		8.00000	8,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,530.00000	2,496,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		109.00000	113,000	17.63	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		631.00000	601,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		549.00000	574,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		71.00000	62,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,481.00000	1,515,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	17.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,478.00000	2,513,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,478.00000	3,513,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		48.00000	48,000	20.53	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		1,170.00000	1,136,000	20.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,572.00000	8,538,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	33.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,572.00000	6,538,000	33.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,572.00000	4,538,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		7.00000	7,000	25.19	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,579.00000	2,545,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		511.00000	535,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		83.00000	73,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,431.00000	1,465,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,428.00000	2,463,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,428.00000	3,463,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,622.00000	8,588,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,622.00000	6,588,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	27.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,622.00000	4,588,000	27.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		6.00000	6,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,628.00000	2,594,000	25.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		94.00000	97,000	18.12	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		716.00000	685,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		474.00000	497,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		96.00000	85,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,381.00000	1,415,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,378.00000	2,413,000	22.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	22.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,378.00000	3,413,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,672.00000	8,638,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	33.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,672.00000	6,638,000	33.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	27.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,672.00000	4,638,000	27.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		6.00000	6,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,678.00000	2,644,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		87.00000	90,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		759.00000	728,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		439.00000	461,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		111.00000	99,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,332.00000	1,366,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,328.00000	2,363,000	22.64	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	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,328.00000	3,363,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	23.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		101.00000	105,000	17.88	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		673.00000	643,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,722.00000	8,688,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	33.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,722.00000	6,688,000	33.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	27.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,722.00000	4,688,000	27.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		5.00000	5,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,727.00000	2,693,000	25.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		81.00000	83,000	18.60	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		803.00000	771,000	18.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		405.00000	427,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		127.00000	115,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,282.00000	1,316,000	16.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	4,000	16.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,278.00000	2,313,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	22.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,278.00000	3,313,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	23.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,772.00000	8,738,000	37.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	33.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,772.00000	6,738,000	33.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,772.00000	4,738,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		5.00000	5,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,777.00000	2,743,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		76.00000	78,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		848.00000	816,000	18.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		372.00000	394,000	15.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		144.00000	132,000	15.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,233.00000	1,267,000	16.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	5,000	16.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,228.00000	2,263,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	22.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,228.00000	3,263,000	23.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	23.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,822.00000	8,788,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	33.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,822.00000	6,788,000	33.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	28.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,822.00000	4,788,000	28.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		4.00000	4,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,826.00000	2,792,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		71.00000	72,000	19.08	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		893.00000	860,000	19.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		342.00000	362,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		164.00000	150,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,184.00000	1,217,000	15.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	5,000	15.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,178.00000	2,213,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,178.00000	3,213,000	24.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	24.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,022.00000	8,988,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	34.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,022.00000	6,988,000	34.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,022.00000	4,988,000	28.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		3.00000	3,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,025.00000	2,991,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		54.00000	55,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,076.00000	1,043,000	20.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		239.00000	253,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		261.00000	241,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		988.00000	1,020,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		10.00000	8,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,979.00000	2,013,000	21.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	21.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,978.00000	3,013,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,972.00000	8,938,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,972.00000	6,938,000	34.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	28.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,972.00000	4,938,000	28.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		3.00000	3,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,975.00000	2,941,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		58.00000	59,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,030.00000	997,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		259.00000	278,000	15.20	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		231.00000	216,000	15.20	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,036.00000	1,069,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		8.00000	7,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,029.00000	2,063,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,028.00000	3,063,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		45.00000	45,000	20.77	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,217.00000	1,183,000	20.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,072.00000	9,038,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	34.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,072.00000	7,038,000	34.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	28.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,072.00000	5,038,000	28.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	3,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,075.00000	3,041,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		51.00000	51,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,123.00000	1,089,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		220.00000	233,000	15.47	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		292.00000	271,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		941.00000	972,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		13.00000	10,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,929.00000	1,963,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,928.00000	2,963,000	25.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	25.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		66.00000	67,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		938.00000	905,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,422.00000	8,388,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	32.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,422.00000	6,388,000	32.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,422.00000	4,388,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		9.00000	9,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,431.00000	2,397,000	25.10	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		126.00000	132,000	17.15	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		548.00000	520,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		629.00000	656,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		51.00000	44,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,580.00000	1,614,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,578.00000	2,613,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,578.00000	3,613,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,472.00000	8,438,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	32.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,472.00000	6,438,000	32.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	27.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,472.00000	4,438,000	27.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		8.00000	8,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,480.00000	2,446,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		117.00000	122,000	17.39	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		589.00000	560,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		588.00000	614,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		60.00000	52,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,530.00000	1,565,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	3,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,528.00000	2,563,000	23.43	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	23.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,528.00000	3,563,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,872.00000	8,838,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	33.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,872.00000	6,838,000	33.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	28.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,872.00000	4,838,000	28.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		4.00000	4,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,876.00000	2,842,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		313.00000	332,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		185.00000	170,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,134.00000	1,168,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	6,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,128.00000	2,163,000	21.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	21.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,128.00000	3,163,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,922.00000	8,888,000	37.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	34.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,922.00000	6,888,000	34.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	28.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,922.00000	4,888,000	28.46	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	10.35	Call		4.00000	4,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,926.00000	2,892,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		62.00000	63,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		984.00000	951,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		285.00000	304,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		207.00000	192,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,085.00000	1,118,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		7.00000	6,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,079.00000	2,113,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,078.00000	3,113,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	36.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,622.00000	7,588,000	36.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	30.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,622.00000	5,588,000	30.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,623.00000	3,589,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		28.00000	27,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,650.00000	1,615,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,378.00000	4,413,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	19.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,699.00000	1,664,000	23.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		27.00000	26,000	23.18	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		17.00000	17,000	24.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,089.00000	2,055,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		24.00000	23,000	23.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,796.00000	1,761,000	23.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		16.00000	16,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,138.00000	2,104,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		137.00000	143,000	16.91	71,500.00	500	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		509.00000	481,000	16.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,504.00000	1,470,000	22.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		32.00000	32,000	22.21	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		360.00000	336,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		188.00000	198,000	15.95	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,408.00000	1,373,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		36.00000	35,000	21.73	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		160.00000	168,000	16.43	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		432.00000	406,000	16.43	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,601.00000	1,566,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		29.00000	28,000	22.69	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		325.00000	302,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		203.00000	214,000	15.71	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		210.00000	216,000	17.26	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		678.00000	649,000	17.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		199.00000	205,000	17.45	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		717.00000	688,000	17.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		221.00000	228,000	17.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		639.00000	611,000	17.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,098.00000	1,065,000	19.23	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		130.00000	132,000	19.23	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,998.00000	2,961,000	25.54	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		30.00000	28,000	25.54	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		232.00000	215,000	15.14	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		464.00000	482,000	15.14	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,010.00000	978,000	18.84	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		142.00000	145,000	18.84	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		328.00000	309,000	15.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		360.00000	376,000	15.41	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		358.00000	336,000	15.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		340.00000	353,000	15.48	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		516.00000	532,000	15.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		329.00000	311,000	15.33	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		491.00000	507,000	15.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		354.00000	336,000	15.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		542.00000	558,000	15.25	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		305.00000	287,000	15.25	0.00	0	0
Total \$ / R Option										71,500.00	500	527,962
Total \$ / R										51,034,375.10	7,402	885,198
£ / R	On	13/09/2010	Foreign Exchange Future			11.38230	11.39830			455,292.00	40	22,371
£ / R	On	13/12/2010	Foreign Exchange Future			11.54390	11.55970			173,158.50	15	13,000
£ / R	On	14/03/2011	Foreign Exchange Future			11.69880	11.71550			0.00	0	533
Total £ / R Future										628,450.50	55	35,904

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	1,000	21.85	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,404.00000	1,419,000	21.85	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		2.00000	2,000	21.21	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,304.00000	1,320,000	21.21	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		2.00000	1,000	21.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,354.00000	1,369,000	21.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		620.00000	631,000	16.73	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		18.00000	13,000	16.73	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		268.00000	251,000	15.92	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		608.00000	607,000	15.92	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		572.00000	572,000	15.77	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		282.00000	266,000	15.77	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		506.00000	480,000	15.30	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		591.00000	581,000	15.30	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		487.00000	462,000	15.42	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		622.00000	613,000	15.42	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		525.00000	499,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		560.00000	550,000	15.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		399.00000	388,000	14.76	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		664.00000	637,000	14.76	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,131.00000	1,128,000	17.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		296.00000	277,000	17.10	0.00	0	870
Total £ / R Option										0.00	0	1,790
Total £ / R										628,450.50	55	37,694
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08680	0.08650			0.00	0	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			0.08800	0.08790			0.00	0	0
Total ¥ / R Future										0.00	0	303
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		404.00000	426,000	22.04	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		44.00000	36,000	22.04	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		458.00000	464,000	18.83	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		268.00000	264,000	18.83	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		159.00000	161,000	22.75	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		969.00000	961,000	22.75	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,215.00000	1,224,000	18.09	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		25.00000	24,000	18.09	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	303
€ / R	On	13/09/2010	Foreign Exchange Future			9.34800	9.32230			6,580,992.00	704	20,184
€ / R	On	13/12/2010	Foreign Exchange Future			9.48430	9.45760			0.00	0	8,124
€ / R	On	14/03/2011	Foreign Exchange Future			9.61470	9.58830			0.00	0	8,620
Total € / R Future										6,580,992.00	704	36,928
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	29.21	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,343.00000	2,317,000	29.21	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		3.00000	2,000	18.81	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		881.00000	854,000	18.81	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,179.00000	1,153,000	21.24	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	21.24	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		684.00000	657,000	17.20	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		6.00000	5,000	17.20	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		491.00000	464,000	15.58	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		13.00000	12,000	15.58	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		115.00000	125,000	12.31	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		93.00000	77,000	12.31	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,742.00000	10,716,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,742.00000	8,716,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	29.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,742.00000	6,716,000	29.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	24.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,743.00000	4,717,000	24.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		9.00000	8,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,751.00000	2,724,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		36.00000	33,000	20.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,778.00000	1,749,000	20.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		106.00000	101,000	16.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		848.00000	817,000	16.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		429.00000	436,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		171.00000	152,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,268.00000	1,293,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		10.00000	9,000	14.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		11.00000	10,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,603.00000	2,576,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,792.00000	10,766,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,792.00000	8,766,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	29.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,792.00000	6,766,000	29.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	24.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,793.00000	4,767,000	24.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		8.00000	8,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,800.00000	2,774,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		34.00000	31,000	20.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,826.00000	1,797,000	20.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		100.00000	94,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		892.00000	860,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		399.00000	405,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		191.00000	171,000	13.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,219.00000	1,244,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		11.00000	10,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,492.00000	11,466,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,492.00000	9,466,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	31.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,492.00000	7,466,000	31.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	26.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,492.00000	5,466,000	26.16	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	2,000	22.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,495.00000	3,468,000	22.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		13.00000	12,000	21.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,505.00000	2,478,000	21.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		45.00000	42,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,537.00000	1,508,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		147.00000	142,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		639.00000	608,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		600.00000	613,000	13.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		92.00000	79,000	13.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,392.00000	11,366,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,392.00000	9,366,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	30.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,392.00000	7,366,000	30.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	25.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,392.00000	5,366,000	25.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		3.00000	3,000	22.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,395.00000	3,369,000	22.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		16.00000	14,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,408.00000	2,380,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		50.00000	46,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,442.00000	1,412,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		168.00000	163,000	14.90	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		560.00000	529,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		677.00000	692,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		69.00000	58,000	13.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,542.00000	10,516,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,542.00000	8,516,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	28.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,542.00000	6,516,000	28.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	24.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,543.00000	4,517,000	24.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		12.00000	11,000	21.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,554.00000	2,527,000	21.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		43.00000	40,000	19.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,585.00000	1,556,000	19.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		138.00000	132,000	15.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		680.00000	648,000	15.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		563.00000	575,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		105.00000	91,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,465.00000	1,490,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	6,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,642.00000	10,616,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,642.00000	8,616,000	32.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	28.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,642.00000	6,616,000	28.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	24.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,643.00000	4,617,000	24.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		11.00000	10,000	21.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,653.00000	2,626,000	21.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		39.00000	36,000	19.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,681.00000	1,652,000	19.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		121.00000	115,000	15.89	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		763.00000	731,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		494.00000	503,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		136.00000	119,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,366.00000	1,392,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		8.00000	8,000	15.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,942.00000	10,916,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,942.00000	8,916,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	29.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,942.00000	6,916,000	29.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	0,000	24.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,943.00000	4,916,000	24.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		7.00000	6,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,949.00000	2,922,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		30.00000	27,000	21.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,972.00000	1,943,000	21.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		83.00000	78,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,025.00000	994,000	17.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		317.00000	320,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		259.00000	236,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,074.00000	1,098,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		16.00000	14,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,092.00000	11,066,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,092.00000	9,066,000	32.40	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		7,092.00000	7,066,000	30.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	25.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,092.00000	5,066,000	25.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		5.00000	5,000	22.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,097.00000	3,071,000	22.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		25.00000	23,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,117.00000	2,089,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		70.00000	65,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,162.00000	1,131,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		254.00000	252,000	13.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		346.00000	318,000	13.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		933.00000	954,000	13.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		25.00000	20,000	13.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,392.00000	10,366,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,392.00000	8,366,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	28.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,392.00000	6,366,000	28.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	23.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,393.00000	4,367,000	23.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,613.00000	1,639,000	16.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	5,000	16.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,442.00000	10,416,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,442.00000	8,416,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	28.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,442.00000	6,416,000	28.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	23.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,443.00000	4,417,000	23.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		14.00000	13,000	21.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,456.00000	2,429,000	21.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		48.00000	44,000	19.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,490.00000	1,460,000	19.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		157.00000	152,000	15.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		599.00000	568,000	15.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		638.00000	652,000	13.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		80.00000	68,000	13.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,564.00000	1,589,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	5,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,492.00000	10,466,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,492.00000	8,466,000	32.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	28.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,492.00000	6,466,000	28.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	24.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,493.00000	4,467,000	24.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,514.00000	1,540,000	15.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	6,000	15.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		936.00000	905,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		94.00000	89,000	16.69	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		237.00000	234,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		379.00000	350,000	13.91	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		370.00000	375,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		212.00000	191,000	13.41	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		333.00000	325,000	14.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		545.00000	510,000	14.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		318.00000	310,000	14.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		580.00000	545,000	14.54	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		349.00000	341,000	14.22	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		511.00000	476,000	14.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		361.00000	330,000	13.67	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		449.00000	445,000	13.67	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,007.00000	972,000	16.34	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		195.00000	187,000	16.34	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,092.00000	1,057,000	16.66	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		180.00000	172,000	16.66	0.00	0	4,508
Total € / R Option										0.00	0	39,714
Total € / R										6,580,992.00	704	76,642
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.55980	6.49840			0.00	0	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.58430	6.52260			0.00	0	9,855
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.60610	6.54460			1,189,098.00	180	501
Total AU\$ / R Future										1,189,098.00	180	24,847
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		5.00000	5,000	14.94	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		407.00000	345,000	14.94	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		58.00000	89,000	14.41	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		435.00000	405,000	14.41	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		478.00000	447,000	14.73	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		51.00000	81,000	14.73	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		188.00000	220,000	13.47	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		343.00000	314,000	13.47	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		174.00000	204,000	13.73	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		379.00000	348,000	13.73	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		203.00000	237,000	13.21	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		308.00000	281,000	13.21	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								1,189,098.00	180	25,047
CAD/ R On 13/09/2010 Foreign Exchange Future			6.93140	6.94620				0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.02210	7.03660				0.00	0	0
Total CAD/ R Future								0.00	0	70
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		3.00000	2,000	17.82		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		557.00000	571,000	17.82		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		31.00000	32,000	14.10		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		694.00000	710,000	14.10		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		27.00000	28,000	14.28		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		740.00000	756,000	14.28		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		35.00000	36,000	13.93		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		648.00000	664,000	13.93		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			7.15180	7.14300				0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.26510	7.25570				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Call		185.00000	185,000	14.73		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		42.00000	33,000	14.73		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		149.00000	148,000	14.44		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		56.00000	46,000	14.44		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		224.00000	226,000	15.03		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		31.00000	24,000	15.03		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		363.00000	360,000	15.26	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		157.00000	145,000	15.26	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		332.00000	329,000	15.24	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		176.00000	164,000	15.24	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		394.00000	392,000	15.29	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		138.00000	127,000	15.29	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	0
Total Futures							59,361,415.60	7,841	455,288
Total Options							71,500.00	500	569,666
Grand Total:							59,432,915.60	8,341	1,024,954