



Currency Derivatives Daily MTM Report

Daily summary for: 31/08/2010

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			7.39220	7.34400			106,617,700.60	14,423	239,347
\$ / R	On	13/12/2010	Foreign Exchange Future			7.50170	7.45230			9,467,145.40	1,262	93,826
\$ / R	On	14/03/2011	Foreign Exchange Future			7.60730	7.55700			4,997,996.10	657	10,584
\$ / R	On	13/06/2011	Foreign Exchange Future			7.71290	7.66160			0.00	0	2,975
Total \$ / R Future										121,082,842.10	16,342	346,732
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,506.00000	8,458,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,506.00000	6,458,000	51.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	44.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,506.00000	4,458,000	44.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	36.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,506.00000	2,458,000	36.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		496.00000	543,000	17.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		2.00000	1,000	17.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,494.00000	1,542,000	17.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,494.00000	2,542,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,494.00000	3,542,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	16.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,456.00000	8,408,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	51.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,456.00000	6,408,000	51.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	44.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,456.00000	4,408,000	44.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	35.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,456.00000	2,408,000	35.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		6.00000	7,000	18.36	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		462.00000	415,000	18.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		545.00000	593,000	17.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		1.00000	1,000	17.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,544.00000	1,592,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,544.00000	2,592,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,544.00000	3,592,000	16.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	16.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		4.00000	5,000	18.85	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		510.00000	463,000	18.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,556.00000	8,508,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	51.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,556.00000	6,508,000	51.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	44.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,556.00000	4,508,000	44.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	36.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,556.00000	2,508,000	36.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		3.00000	4,000	19.35	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		559.00000	512,000	19.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		447.00000	494,000	17.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		3.00000	2,000	17.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,444.00000	1,492,000	17.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	17.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,444.00000	2,492,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,444.00000	3,492,000	16.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,606.00000	8,558,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	51.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,606.00000	6,558,000	51.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	44.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,606.00000	4,558,000	44.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	36.50	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		2,606.00000	2,558,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		3.00000	3,000	19.84	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		609.00000	561,000	19.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		399.00000	445,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		5.00000	3,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,394.00000	1,442,000	18.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	18.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,394.00000	2,442,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,394.00000	3,442,000	16.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,706.00000	8,658,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	51.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,706.00000	6,658,000	51.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	45.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,706.00000	4,658,000	45.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	36.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,706.00000	2,658,000	36.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		2.00000	2,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		708.00000	660,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		305.00000	348,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		11.00000	6,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,294.00000	1,342,000	18.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	18.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,294.00000	2,342,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,294.00000	3,342,000	16.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,756.00000	8,708,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	51.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,756.00000	6,708,000	51.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	45.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,756.00000	4,708,000	45.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	37.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,756.00000	2,708,000	37.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		1.00000	1,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		757.00000	709,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		260.00000	302,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		16.00000	10,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,244.00000	1,292,000	18.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	18.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,244.00000	2,292,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,244.00000	3,292,000	16.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,806.00000	8,758,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	51.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,806.00000	6,758,000	51.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	45.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,806.00000	4,758,000	45.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	37.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,806.00000	2,758,000	37.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		1.00000	1,000	21.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		807.00000	759,000	21.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		217.00000	257,000	15.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		23.00000	15,000	15.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,194.00000	1,242,000	18.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	18.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,194.00000	2,242,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,194.00000	3,242,000	16.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,956.00000	8,908,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	51.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,956.00000	6,908,000	51.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	46.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,956.00000	4,908,000	46.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	37.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,956.00000	2,908,000	37.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		106.00000	137,000	14.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		62.00000	45,000	14.97	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		1,044.00000	1,092,000	19.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,044.00000	2,092,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,044.00000	3,092,000	15.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	15.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,906.00000	8,858,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	51.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,906.00000	6,858,000	51.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	46.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,906.00000	4,858,000	46.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	37.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,906.00000	2,858,000	37.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		1.00000	1,000	22.81	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		907.00000	859,000	22.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		140.00000	174,000	15.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		46.00000	32,000	15.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,094.00000	1,142,000	19.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	19.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,094.00000	2,142,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,094.00000	3,142,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	52.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,056.00000	9,008,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	51.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,056.00000	7,008,000	51.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	46.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,056.00000	5,008,000	46.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	38.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,056.00000	3,008,000	38.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	24.30	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,056.00000	1,008,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		59.00000	76,000	14.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		115.00000	84,000	14.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		944.00000	992,000	20.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	20.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,944.00000	1,992,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,944.00000	2,992,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	23.31	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		956.00000	908,000	23.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,356.00000	8,308,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	50.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,356.00000	6,308,000	50.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	43.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,356.00000	4,308,000	43.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	35.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,356.00000	2,308,000	35.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		10.00000	13,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		366.00000	321,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		645.00000	692,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		1.00000	0,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,644.00000	1,692,000	17.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	17.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,644.00000	2,692,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,644.00000	3,692,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,406.00000	8,358,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	50.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,406.00000	6,358,000	50.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	44.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,406.00000	4,358,000	44.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	35.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,406.00000	2,358,000	35.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		8.00000	9,000	17.86	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		414.00000	367,000	17.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		595.00000	642,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		1.00000	0,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,594.00000	1,642,000	17.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	17.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,594.00000	2,642,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,594.00000	3,642,000	16.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	16.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,656.00000	8,608,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	51.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,656.00000	6,608,000	51.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	45.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,656.00000	4,608,000	45.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	36.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,656.00000	2,608,000	36.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		2.00000	2,000	20.34	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		658.00000	610,000	20.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		351.00000	396,000	16.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		7.00000	4,000	16.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,344.00000	1,392,000	18.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	18.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,344.00000	2,392,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,344.00000	3,392,000	16.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	16.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,856.00000	8,808,000	52.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	51.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,856.00000	6,808,000	51.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	45.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,856.00000	4,808,000	45.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	37.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,856.00000	2,808,000	37.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		1.00000	1,000	22.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		857.00000	809,000	22.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		177.00000	214,000	15.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		33.00000	22,000	15.53	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,144.00000	1,192,000	19.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	19.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,144.00000	2,192,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,144.00000	3,192,000	15.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	15.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,006.00000	8,958,000	52.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	51.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,006.00000	6,958,000	51.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	46.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,006.00000	4,958,000	46.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	38.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,006.00000	2,958,000	38.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.80	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		1,006.00000	958,000	23.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		78.00000	104,000	14.68	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		84.00000	62,000	14.68	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		994.00000	1,042,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,994.00000	2,042,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	15.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,994.00000	3,042,000	15.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	15.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	33.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,956.00000	1,908,000	33.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	31.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,806.00000	1,758,000	31.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,206.00000	1,158,000	25.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	25.78	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,356.00000	1,308,000	27.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	27.27	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	31.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,756.00000	1,708,000	31.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	30.24	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,656.00000	1,608,000	30.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	26.28	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,256.00000	1,208,000	26.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		274.00000	231,000	16.38	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		18.00000	23,000	16.38	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		14.00000	17,000	16.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		320.00000	275,000	16.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,156.00000	1,108,000	25.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	25.29	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		33.00000	43,000	15.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		189.00000	151,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,498.00000	8,448,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	33.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,498.00000	6,448,000	33.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,498.00000	4,448,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		6.00000	8,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,504.00000	2,456,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		103.00000	115,000	17.35	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		601.00000	563,000	17.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		563.00000	603,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		61.00000	51,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,505.00000	1,554,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	2,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,502.00000	2,552,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,502.00000	3,552,000	28.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	28.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		42.00000	48,000	20.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,140.00000	1,096,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,548.00000	8,498,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	33.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,548.00000	6,498,000	33.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,548.00000	4,498,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		6.00000	7,000	25.30	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,554.00000	2,505,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		523.00000	563,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		71.00000	61,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,455.00000	1,504,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	2,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,452.00000	2,502,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,452.00000	3,502,000	27.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	27.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,598.00000	8,548,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	33.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,598.00000	6,548,000	33.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,598.00000	4,548,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		5.00000	6,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,603.00000	2,554,000	25.33	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		88.00000	99,000	17.84	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		686.00000	647,000	17.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		486.00000	524,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		84.00000	72,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,405.00000	1,454,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	2,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,402.00000	2,452,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,402.00000	3,452,000	27.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	27.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,648.00000	8,598,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,648.00000	6,598,000	33.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,648.00000	4,598,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		5.00000	6,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,653.00000	2,604,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		81.00000	91,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		729.00000	689,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		449.00000	486,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		97.00000	84,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,355.00000	1,404,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		3.00000	2,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,352.00000	2,402,000	22.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,352.00000	3,402,000	27.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	27.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		95.00000	107,000	17.59	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		643.00000	605,000	17.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,698.00000	8,648,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,698.00000	6,648,000	33.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,698.00000	4,648,000	28.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		4.00000	5,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,702.00000	2,653,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		75.00000	85,000	18.33	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		773.00000	733,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		414.00000	450,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		112.00000	98,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,306.00000	1,355,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	3,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,303.00000	2,352,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	22.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,302.00000	3,352,000	27.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	27.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,748.00000	8,698,000	37.65	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	33.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,748.00000	6,698,000	33.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	28.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,748.00000	4,698,000	28.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		4.00000	5,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,752.00000	2,703,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		70.00000	78,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		818.00000	776,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		381.00000	416,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		129.00000	114,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,256.00000	1,305,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		4.00000	3,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,253.00000	2,302,000	22.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	22.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,252.00000	3,302,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,798.00000	8,748,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	34.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,798.00000	6,748,000	34.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	28.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,798.00000	4,748,000	28.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		4.00000	4,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,802.00000	2,752,000	25.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		65.00000	73,000	18.83	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		863.00000	821,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		350.00000	383,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		148.00000	131,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,207.00000	1,256,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	4,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,203.00000	2,252,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	22.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,202.00000	3,252,000	26.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	26.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,998.00000	8,948,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	34.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,998.00000	6,948,000	34.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,998.00000	4,948,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		2.00000	3,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,000.00000	2,951,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		49.00000	55,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,047.00000	1,003,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		240.00000	267,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		238.00000	215,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,010.00000	1,058,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		8.00000	6,000	15.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,003.00000	2,052,000	21.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	21.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,002.00000	3,052,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,948.00000	8,898,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	34.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,948.00000	6,898,000	34.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,948.00000	4,898,000	28.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		3.00000	3,000	25.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,951.00000	2,901,000	25.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		52.00000	59,000	19.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,000.00000	957,000	19.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		265.00000	294,000	15.08	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		213.00000	192,000	15.08	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,059.00000	1,107,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		7.00000	5,000	15.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,053.00000	2,102,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	0,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,052.00000	3,102,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		40.00000	45,000	20.56	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,188.00000	1,143,000	20.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,048.00000	8,998,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	34.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,048.00000	6,998,000	34.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,048.00000	4,998,000	29.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		2.00000	3,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,050.00000	3,001,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		45.00000	51,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,093.00000	1,049,000	20.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		220.00000	242,000	15.13	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		268.00000	240,000	15.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		962.00000	1,009,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		10.00000	7,000	14.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,953.00000	2,002,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	0,000	21.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,952.00000	3,002,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		60.00000	68,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		908.00000	866,000	19.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,398.00000	8,348,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	32.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,398.00000	6,348,000	32.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,398.00000	4,348,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		8.00000	9,000	25.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,406.00000	2,357,000	25.21	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		122.00000	136,000	16.85	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		520.00000	484,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		645.00000	687,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		43.00000	35,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,604.00000	1,653,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,602.00000	2,652,000	24.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	24.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,602.00000	3,652,000	28.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	28.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,448.00000	8,398,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	32.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,448.00000	6,398,000	32.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	27.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,448.00000	4,398,000	27.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		7.00000	8,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,455.00000	2,406,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		112.00000	125,000	17.10	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		560.00000	523,000	17.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		603.00000	645,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		51.00000	43,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,554.00000	1,603,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	1,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,552.00000	2,602,000	23.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,552.00000	3,602,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,848.00000	8,798,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	34.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,848.00000	6,798,000	34.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	28.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,848.00000	4,798,000	28.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		3.00000	4,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,851.00000	2,802,000	25.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		320.00000	351,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		168.00000	149,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,157.00000	1,206,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		5.00000	4,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,153.00000	2,202,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	22.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,152.00000	3,202,000	26.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	26.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,898.00000	8,848,000	37.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	34.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,898.00000	6,848,000	34.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	28.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,898.00000	4,848,000	28.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		3.00000	4,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,901.00000	2,852,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		56.00000	63,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		954.00000	911,000	19.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		291.00000	322,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		189.00000	170,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,108.00000	1,157,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		6.00000	5,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,103.00000	2,152,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	0,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,102.00000	3,152,000	26.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	26.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,598.00000	7,548,000	36.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	30.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,598.00000	5,548,000	30.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,599.00000	3,549,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		23.00000	27,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,621.00000	1,575,000	22.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,402.00000	4,452,000	30.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	30.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,670.00000	1,623,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		22.00000	25,000	23.02	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		14.00000	17,000	25.00	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	9.50	Put		2,062.00000	2,015,000	25.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		20.00000	23,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,768.00000	1,721,000	23.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		13.00000	16,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,111.00000	2,064,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		132.00000	147,000	16.61	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		480.00000	445,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,475.00000	1,429,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		27.00000	31,000	22.04	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		334.00000	303,000	15.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		186.00000	205,000	15.62	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,379.00000	1,333,000	21.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		31.00000	35,000	21.54	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		157.00000	173,000	16.11	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		405.00000	371,000	16.11	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,573.00000	1,526,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		25.00000	28,000	22.53	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		300.00000	271,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		202.00000	223,000	15.37	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		209.00000	223,000	17.06	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		652.00000	616,000	17.06	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		199.00000	211,000	17.27	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		692.00000	654,000	17.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		221.00000	235,000	16.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		614.00000	578,000	16.86	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	8.50	Put		1,070.00000	1,029,000	19.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		127.00000	136,000	19.08	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,968.00000	2,922,000	25.63	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		25.00000	29,000	25.63	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		215.00000	197,000	15.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		472.00000	504,000	15.08	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		982.00000	942,000	18.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		139.00000	149,000	18.67	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		311.00000	287,000	15.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		368.00000	394,000	15.33	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		338.00000	312,000	15.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		345.00000	369,000	15.39	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		527.00000	552,000	15.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		315.00000	289,000	15.23	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		502.00000	526,000	15.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		340.00000	313,000	15.30	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		553.00000	580,000	15.16	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		291.00000	267,000	15.16	0.00	0	0
Total \$ / R Option										0.00	0	527,962
Total \$ / R										121,082,842.10	16,342	874,694
£ / R	On	13/09/2010	Foreign Exchange Future			11.37140	11.36890			0.00	0	22,371
£ / R	On	13/12/2010	Foreign Exchange Future			11.53290	11.53000			864,967.50	75	13,050
£ / R	On	14/03/2011	Foreign Exchange Future			11.68890	11.68500			315,600.30	27	560
Total £ / R Future										1,180,567.80	102	35,981

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		1.00000	1,000	24.03	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,432.00000	1,430,000	24.03	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		1.00000	1,000	23.25	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,332.00000	1,330,000	23.25	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		1.00000	1,000	23.64	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,382.00000	1,380,000	23.64	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		640.00000	638,000	17.85	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		9.00000	9,000	17.85	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		240.00000	241,000	15.95	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		610.00000	608,000	15.95	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		574.00000	572,000	15.80	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		254.00000	255,000	15.80	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		470.00000	472,000	15.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		585.00000	583,000	15.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		453.00000	454,000	15.49	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		618.00000	615,000	15.49	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		489.00000	491,000	15.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		554.00000	552,000	15.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		391.00000	389,000	14.81	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		626.00000	628,000	14.81	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,134.00000	1,132,000	17.18	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		269.00000	271,000	17.18	0.00	0	870
Total £ / R Option										0.00	0	1,790
Total £ / R										1,180,567.80	102	37,771
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08780	0.08670			5,268.00	60	373

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			0.08920	0.08800			47,811.20	536	356
Total ¥ / R Future										53,079.20	596	729
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		414.00000	510,000	24.43	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		34.00000	20,000	24.43	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		458.00000	525,000	18.32	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		258.00000	205,000	18.32	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		154.00000	179,000	22.20	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		954.00000	859,000	22.20	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,223.00000	1,336,000	18.16	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		23.00000	16,000	18.16	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										53,079.20	596	729
€ / R	On	13/09/2010	Foreign Exchange Future			9.39540	9.32050			75,163.20	8	20,182
€ / R	On	13/12/2010	Foreign Exchange Future			9.53310	9.45610			66,731.70	7	8,470
€ / R	On	14/03/2011	Foreign Exchange Future			9.66500	9.58590			318,945.00	33	8,653
Total € / R Future										460,839.90	48	37,305
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	31.60	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,344.00000	2,270,000	31.60	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		1.00000	2,000	19.83	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		881.00000	807,000	19.83	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,181.00000	1,106,000	22.55	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	22.55	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		683.00000	609,000	18.03	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		3.00000	4,000	18.03	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		488.00000	416,000	16.22	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		8.00000	11,000	16.22	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		98.00000	150,000	13.39	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		78.00000	55,000	13.39	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,744.00000	10,667,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,744.00000	8,667,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	29.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,744.00000	6,667,000	29.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	1,000	24.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,744.00000	4,668,000	24.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		7.00000	9,000	22.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,751.00000	2,676,000	22.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		30.00000	34,000	20.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,774.00000	1,701,000	20.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		93.00000	108,000	16.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		837.00000	775,000	16.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		412.00000	468,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		156.00000	135,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,264.00000	1,341,000	14.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		8.00000	8,000	14.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		9.00000	11,000	22.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,603.00000	2,528,000	22.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,794.00000	10,717,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,794.00000	8,717,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	29.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,794.00000	6,717,000	29.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	1,000	24.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,794.00000	4,718,000	24.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		7.00000	8,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,801.00000	2,725,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		29.00000	32,000	20.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,823.00000	1,749,000	20.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		87.00000	101,000	16.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		881.00000	818,000	16.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		382.00000	436,000	13.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		176.00000	153,000	13.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,215.00000	1,292,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		9.00000	9,000	14.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,494.00000	11,417,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,494.00000	9,417,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,494.00000	7,417,000	31.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	26.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,494.00000	5,417,000	26.46	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	12.95	Call		2.00000	3,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,496.00000	3,420,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		11.00000	13,000	22.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,505.00000	2,430,000	22.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		38.00000	44,000	19.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,532.00000	1,461,000	19.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		132.00000	153,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		626.00000	570,000	15.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		587.00000	651,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		81.00000	68,000	13.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,394.00000	11,317,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,394.00000	9,317,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,394.00000	7,317,000	31.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	26.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,394.00000	5,317,000	26.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		2.00000	3,000	22.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,396.00000	3,320,000	22.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		13.00000	15,000	21.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,407.00000	2,332,000	21.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		43.00000	49,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,437.00000	1,366,000	18.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		152.00000	176,000	14.96	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		546.00000	493,000	14.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		666.00000	732,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		60.00000	49,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,544.00000	10,467,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,544.00000	8,467,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	28.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,544.00000	6,467,000	28.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	24.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,545.00000	4,468,000	24.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		10.00000	12,000	22.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,554.00000	2,479,000	22.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		36.00000	42,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,580.00000	1,509,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		123.00000	142,000	15.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		667.00000	609,000	15.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		549.00000	612,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		93.00000	79,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,462.00000	1,538,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		6.00000	5,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,644.00000	10,567,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,644.00000	8,567,000	32.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	29.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,644.00000	6,567,000	29.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	24.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,645.00000	4,568,000	24.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		8.00000	10,000	22.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,652.00000	2,577,000	22.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		33.00000	37,000	19.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,677.00000	1,604,000	19.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		107.00000	124,000	15.96	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		751.00000	691,000	15.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		478.00000	537,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		122.00000	104,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,363.00000	1,440,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		7.00000	7,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,944.00000	10,867,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,944.00000	8,867,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	29.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,944.00000	6,867,000	29.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	25.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,944.00000	4,867,000	25.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		5.00000	6,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,949.00000	2,873,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		25.00000	28,000	21.12	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	11.40	Put		1,969.00000	1,895,000	21.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		72.00000	83,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,016.00000	950,000	17.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		299.00000	347,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		243.00000	214,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,068.00000	1,145,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		12.00000	12,000	13.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,094.00000	11,017,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,094.00000	9,017,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	30.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,094.00000	7,017,000	30.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,094.00000	5,017,000	25.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		4.00000	5,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,098.00000	3,022,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		20.00000	25,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,114.00000	2,042,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		60.00000	69,000	17.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,154.00000	1,086,000	17.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		236.00000	271,000	13.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		330.00000	288,000	13.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		927.00000	999,000	13.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		21.00000	16,000	13.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,394.00000	10,317,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,394.00000	8,317,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	28.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,394.00000	6,317,000	28.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,395.00000	4,318,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,610.00000	1,687,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		4.00000	4,000	16.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,444.00000	10,367,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,444.00000	8,367,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	28.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,444.00000	6,367,000	28.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	24.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,445.00000	4,368,000	24.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		12.00000	14,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,456.00000	2,381,000	22.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		40.00000	46,000	19.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,484.00000	1,413,000	19.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		141.00000	164,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		585.00000	531,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		626.00000	691,000	13.32	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	8.90	Put		70.00000	58,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,561.00000	1,637,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		5.00000	4,000	16.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,494.00000	10,417,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,494.00000	8,417,000	32.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	28.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,494.00000	6,417,000	28.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	24.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,495.00000	4,418,000	24.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,511.00000	1,588,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		5.00000	5,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		926.00000	862,000	16.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		82.00000	95,000	16.75	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		219.00000	252,000	13.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		363.00000	319,000	13.97	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		353.00000	405,000	13.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		197.00000	172,000	13.60	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		311.00000	345,000	14.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		525.00000	480,000	14.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		296.00000	328,000	14.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		560.00000	513,000	14.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		326.00000	362,000	14.25	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		490.00000	447,000	14.25	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	9.50	Put		340.00000	309,000	13.81	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		426.00000	474,000	13.81	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		991.00000	933,000	16.36	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		177.00000	198,000	16.36	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,077.00000	1,017,000	16.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		163.00000	182,000	16.69	0.00	0	4,508
Total € / R Option										0.00	0	39,714
Total € / R										460,839.90	48	77,019
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.56950	6.57510			0.00	0	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.59420	6.59950			0.00	0	9,855
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.61700	6.62140			0.00	0	501
Total AU\$ / R Future										0.00	0	24,847
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		6.00000	2,000	13.31	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		331.00000	333,000	13.31	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		97.00000	77,000	13.42	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		398.00000	383,000	13.42	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		439.00000	423,000	13.57	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		88.00000	67,000	13.57	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		234.00000	215,000	13.10	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		313.00000	298,000	13.10	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		218.00000	197,000	13.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		347.00000	330,000	13.27	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		251.00000	234,000	12.94	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		280.00000	267,000	12.94	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	25,047
CAD/ R On 13/09/2010 Foreign Exchange Future			6.93450	6.96170				0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.02570	7.05240				0.00	0	350
Total CAD/ R Future								0.00	0	420
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		1.00000	1,000	17.45		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		539.00000	567,000	17.45		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		31.00000	29,000	13.99		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		679.00000	703,000	13.99		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		27.00000	26,000	14.17		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		725.00000	750,000	14.17		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		35.00000	33,000	13.82		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		633.00000	657,000	13.82		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	420
CHF / R On 13/09/2010 Foreign Exchange Future			7.29200	7.17130				0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.40650	7.28290				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Call		194.00000	301,000	16.14		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		23.00000	9,000	16.14		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		155.00000	256,000	15.84		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		34.00000	14,000	15.84		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		236.00000	348,000	16.43		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		15.00000	6,000	16.43		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		369.00000	456,000	15.38	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		136.00000	100,000	15.38	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		337.00000	421,000	15.38	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		154.00000	115,000	15.38	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		402.00000	493,000	15.38	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		119.00000	87,000	15.38	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	0
Total Futures							122,777,329.00	17,088	446,014
Total Options							0.00	0	569,666
Grand Total:							122,777,329.00	17,088	1,015,680