



Currency Derivatives Daily MTM Report

Daily summary for: 20/08/2010

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			7.35510	7.29100			47,580,141.90	6,469	252,769
\$ / R	On	13/12/2010	Foreign Exchange Future			7.45430	7.40100			113,335,177.20	15,204	86,240
\$ / R	On	14/03/2011	Foreign Exchange Future			7.55410	7.50960			83,095.10	11	10,302
\$ / R	On	13/06/2011	Foreign Exchange Future			7.65310	7.61810			0.00	0	2,975
Total \$ / R Future										160,998,414.20	21,684	352,286
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,559.00000	8,495,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	45.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,559.00000	6,495,000	45.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	40.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,559.00000	4,495,000	40.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	31.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,559.00000	2,495,000	31.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		454.00000	512,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		13.00000	7,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,441.00000	1,505,000	19.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,441.00000	2,505,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,441.00000	3,505,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,509.00000	8,445,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	45.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,509.00000	6,445,000	45.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	40.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,509.00000	4,445,000	40.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	31.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,509.00000	2,445,000	31.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		12.00000	17,000	17.91	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		521.00000	462,000	17.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		500.00000	561,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		9.00000	6,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,491.00000	1,555,000	19.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	19.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,491.00000	2,555,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,491.00000	3,555,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		10.00000	13,000	18.28	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		569.00000	508,000	18.28	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	15.90	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,609.00000	8,545,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,609.00000	6,545,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,609.00000	4,545,000	40.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	31.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,609.00000	2,545,000	31.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		8.00000	11,000	18.64	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		617.00000	556,000	18.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		407.00000	465,000	17.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		16.00000	10,000	17.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,391.00000	1,455,000	19.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	19.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,391.00000	2,455,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,391.00000	3,455,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,659.00000	8,595,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	46.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,659.00000	6,595,000	46.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	40.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,659.00000	4,595,000	40.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	32.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,659.00000	2,595,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		6.00000	9,000	19.01	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		665.00000	604,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		362.00000	418,000	16.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		21.00000	13,000	16.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,341.00000	1,405,000	19.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	19.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,341.00000	2,405,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,341.00000	3,405,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,759.00000	8,695,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,759.00000	6,695,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	41.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,759.00000	4,695,000	41.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	32.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,759.00000	2,695,000	32.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		4.00000	6,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		763.00000	701,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		277.00000	328,000	15.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		36.00000	23,000	15.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,241.00000	1,305,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,241.00000	2,305,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,241.00000	3,305,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,809.00000	8,745,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	46.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,809.00000	6,745,000	46.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	41.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,809.00000	4,745,000	41.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	32.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,809.00000	2,745,000	32.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		3.00000	5,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		812.00000	750,000	20.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		237.00000	285,000	15.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		46.00000	30,000	15.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,191.00000	1,255,000	20.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,191.00000	2,255,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,191.00000	3,255,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,859.00000	8,795,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	46.50	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	14.15	Put		6,859.00000	6,795,000	46.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	41.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,859.00000	4,795,000	41.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	33.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,859.00000	2,795,000	33.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		3.00000	4,000	20.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		862.00000	799,000	20.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		199.00000	244,000	15.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		58.00000	39,000	15.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,141.00000	1,205,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,141.00000	2,205,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,141.00000	3,205,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,009.00000	8,945,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	46.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,009.00000	6,945,000	46.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	41.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,009.00000	4,945,000	41.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	33.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,009.00000	2,945,000	33.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		104.00000	137,000	14.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		113.00000	82,000	14.26	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		991.00000	1,055,000	21.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	21.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		1,991.00000	2,055,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		2,991.00000	3,055,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,959.00000	8,895,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	46.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,959.00000	6,895,000	46.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	41.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,959.00000	4,895,000	41.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	33.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,959.00000	2,895,000	33.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		2.00000	3,000	21.20	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		961.00000	898,000	21.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		133.00000	170,000	14.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		92.00000	65,000	14.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,041.00000	1,105,000	20.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	20.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,041.00000	2,105,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,041.00000	3,105,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	49.37	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		9,109.00000	9,045,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	47.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,109.00000	7,045,000	47.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	41.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,109.00000	5,045,000	41.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	34.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,109.00000	3,045,000	34.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		1.00000	2,000	22.29	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,110.00000	1,047,000	22.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		69.00000	92,000	14.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		178.00000	137,000	14.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		892.00000	956,000	20.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		1.00000	1,000	20.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,891.00000	1,955,000	17.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	17.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,891.00000	2,955,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	21.56	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,011.00000	947,000	21.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,409.00000	8,345,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	45.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,409.00000	6,345,000	45.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	40.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,409.00000	4,345,000	40.11	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	30.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,409.00000	2,345,000	30.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		18.00000	26,000	17.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		427.00000	371,000	17.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		596.00000	658,000	18.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		5.00000	3,000	18.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,591.00000	1,655,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,591.00000	2,655,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,591.00000	3,655,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,459.00000	8,395,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	45.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,459.00000	6,395,000	45.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	40.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,459.00000	4,395,000	40.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	31.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,459.00000	2,395,000	31.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		15.00000	21,000	17.55	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		474.00000	416,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		548.00000	609,000	18.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		7.00000	4,000	18.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,541.00000	1,605,000	18.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,541.00000	2,605,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,541.00000	3,605,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,709.00000	8,645,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,709.00000	6,645,000	46.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	40.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,709.00000	4,645,000	40.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	32.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,709.00000	2,645,000	32.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		5.00000	7,000	19.37	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		714.00000	652,000	19.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		319.00000	373,000	16.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		28.00000	18,000	16.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,291.00000	1,355,000	19.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	19.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,291.00000	2,355,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,291.00000	3,355,000	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	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,909.00000	8,845,000	49.37	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	46.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,909.00000	6,845,000	46.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	41.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,909.00000	4,845,000	41.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	33.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,909.00000	2,845,000	33.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		2.00000	3,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		911.00000	848,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		164.00000	206,000	14.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		73.00000	51,000	14.95	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,091.00000	1,155,000	20.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	20.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,091.00000	2,155,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,091.00000	3,155,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,059.00000	8,995,000	49.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	47.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,059.00000	6,995,000	47.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	41.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,059.00000	4,995,000	41.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	34.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,059.00000	2,995,000	34.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		1.00000	2,000	21.93	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		1,060.00000	997,000	21.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		85.00000	113,000	14.63	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		144.00000	108,000	14.63	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		942.00000	1,005,000	20.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		1.00000	0,000	20.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,941.00000	2,005,000	17.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	17.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,941.00000	3,005,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	16.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	28.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,009.00000	1,945,000	28.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	27.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,859.00000	1,795,000	27.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,260.00000	1,196,000	23.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	23.39	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,409.00000	1,346,000	24.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	1,000	24.48	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	27.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,809.00000	1,745,000	27.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	26.67	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,709.00000	1,645,000	26.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	23.75	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,310.00000	1,246,000	23.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		338.00000	285,000	16.45	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		29.00000	40,000	16.45	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		23.00000	32,000	16.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		382.00000	327,000	16.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,210.00000	1,146,000	23.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	23.02	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,549.00000	8,496,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	32.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,549.00000	6,496,000	32.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,549.00000	4,496,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		8.00000	9,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,557.00000	2,505,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		105.00000	118,000	17.63	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		654.00000	614,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		528.00000	570,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		77.00000	66,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,454.00000	1,507,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	17.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,451.00000	2,504,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,451.00000	3,504,000	24.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	24.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		47.00000	53,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,196.00000	1,149,000	20.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	36.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,599.00000	8,546,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	32.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,599.00000	6,546,000	32.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,599.00000	4,546,000	27.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		7.00000	8,000	25.07	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,606.00000	2,554,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		491.00000	532,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		90.00000	78,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,404.00000	1,457,000	17.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	17.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,401.00000	2,455,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,401.00000	3,454,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,649.00000	8,596,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	32.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,649.00000	6,596,000	32.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	27.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,649.00000	4,596,000	27.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		7.00000	7,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,656.00000	2,603,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		91.00000	102,000	18.13	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		740.00000	698,000	18.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		455.00000	494,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		104.00000	90,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,355.00000	1,407,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		4.00000	3,000	16.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,351.00000	2,405,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,351.00000	3,404,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,699.00000	8,646,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	32.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,699.00000	6,646,000	32.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	27.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,699.00000	4,646,000	27.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		6.00000	7,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,705.00000	2,653,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		85.00000	95,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		784.00000	741,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		421.00000	459,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		120.00000	105,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,305.00000	1,358,000	16.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	16.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,301.00000	2,355,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,301.00000	3,354,000	24.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	24.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		98.00000	110,000	17.88	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		697.00000	656,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,749.00000	8,696,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	32.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,749.00000	6,696,000	32.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	27.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,749.00000	4,696,000	27.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		6.00000	6,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,755.00000	2,702,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		79.00000	89,000	18.62	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		828.00000	785,000	18.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		388.00000	424,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		137.00000	120,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,256.00000	1,308,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		5.00000	4,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,251.00000	2,305,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,251.00000	3,304,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,799.00000	8,746,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	32.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,799.00000	6,746,000	32.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	27.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,799.00000	4,746,000	27.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		5.00000	6,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,804.00000	2,752,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		74.00000	83,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		873.00000	829,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		357.00000	391,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		156.00000	137,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,206.00000	1,259,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	5,000	15.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,201.00000	2,255,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,201.00000	3,254,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,849.00000	8,796,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	32.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,849.00000	6,796,000	32.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,849.00000	4,796,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		5.00000	5,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,854.00000	2,801,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		69.00000	78,000	19.12	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		918.00000	874,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		328.00000	360,000	14.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		177.00000	156,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,157.00000	1,209,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	5,000	15.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,152.00000	2,205,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,151.00000	3,204,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,049.00000	8,996,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	33.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,049.00000	6,996,000	33.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	28.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,049.00000	4,996,000	28.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		3.00000	4,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,052.00000	3,000,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		54.00000	60,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,103.00000	1,056,000	20.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		229.00000	255,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		278.00000	251,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		962.00000	1,013,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		11.00000	9,000	14.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,952.00000	2,005,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,951.00000	3,004,000	25.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,999.00000	8,946,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,999.00000	6,946,000	33.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	28.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,999.00000	4,946,000	28.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		3.00000	4,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,002.00000	2,950,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		57.00000	64,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,056.00000	1,010,000	19.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		249.00000	276,000	14.91	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		248.00000	222,000	14.91	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,010.00000	1,061,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		9.00000	7,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,002.00000	2,055,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,001.00000	3,054,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		45.00000	50,000	20.85	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,244.00000	1,196,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,099.00000	9,046,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	33.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,099.00000	7,046,000	33.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	28.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,099.00000	5,046,000	28.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	3,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,102.00000	3,049,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		50.00000	57,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,149.00000	1,103,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		212.00000	236,000	15.40	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		311.00000	282,000	15.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		915.00000	965,000	14.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		14.00000	11,000	14.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,902.00000	1,955,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	20.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,901.00000	2,954,000	25.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		65.00000	73,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		964.00000	919,000	19.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,449.00000	8,396,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	31.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,449.00000	6,396,000	31.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,449.00000	4,396,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		9.00000	11,000	25.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,458.00000	2,407,000	25.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		122.00000	137,000	17.14	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		571.00000	533,000	17.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		607.00000	651,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		56.00000	47,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,553.00000	1,606,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,551.00000	2,604,000	23.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,551.00000	3,604,000	23.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,499.00000	8,446,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	31.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,499.00000	6,446,000	31.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	26.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,499.00000	4,446,000	26.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		9.00000	10,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,508.00000	2,456,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		113.00000	127,000	17.38	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		612.00000	573,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		567.00000	610,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		66.00000	56,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,504.00000	1,556,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	2,000	17.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,501.00000	2,554,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,501.00000	3,554,000	24.04	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	3.90	Put		0.00000	0,000	24.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,899.00000	8,846,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	33.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,899.00000	6,846,000	33.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	27.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,899.00000	4,846,000	27.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		4.00000	5,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,903.00000	2,851,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		300.00000	330,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		199.00000	176,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,108.00000	1,160,000	15.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		7.00000	6,000	15.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,102.00000	2,155,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,101.00000	3,154,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,949.00000	8,896,000	36.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	33.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,949.00000	6,896,000	33.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	28.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,949.00000	4,896,000	28.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		4.00000	4,000	25.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,953.00000	2,900,000	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	8.35	Call		61.00000	68,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,010.00000	964,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		273.00000	302,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		222.00000	198,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,059.00000	1,110,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		8.00000	6,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,052.00000	2,105,000	21.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,051.00000	3,104,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	35.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,649.00000	7,596,000	35.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,649.00000	5,596,000	29.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,650.00000	3,597,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		28.00000	31,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,677.00000	1,627,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,351.00000	4,404,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,726.00000	1,676,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		27.00000	30,000	23.33	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		18.00000	20,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,117.00000	2,066,000	24.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		25.00000	27,000	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	9.20	Put		1,824.00000	1,773,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		16.00000	18,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,165.00000	2,114,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		132.00000	148,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		531.00000	494,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,531.00000	1,482,000	22.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		32.00000	36,000	22.34	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		379.00000	347,000	15.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		180.00000	201,000	15.90	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,435.00000	1,386,000	21.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		36.00000	40,000	21.84	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		154.00000	172,000	16.39	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		453.00000	418,000	16.39	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,628.00000	1,579,000	22.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		29.00000	33,000	22.84	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		344.00000	314,000	15.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		195.00000	218,000	15.65	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		203.00000	217,000	17.25	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		693.00000	663,000	17.25	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		193.00000	207,000	17.45	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		733.00000	703,000	17.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		214.00000	229,000	17.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		654.00000	625,000	17.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,116.00000	1,082,000	19.27	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		126.00000	136,000	19.27	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,019.00000	2,977,000	25.76	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		29.00000	31,000	25.76	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		240.00000	223,000	15.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		450.00000	477,000	15.04	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,028.00000	994,000	18.86	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		138.00000	148,000	18.86	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		338.00000	317,000	15.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		348.00000	371,000	15.24	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		369.00000	347,000	15.44	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		329.00000	351,000	15.44	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		506.00000	526,000	15.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		338.00000	323,000	15.34	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		481.00000	500,000	15.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		363.00000	347,000	15.40	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		531.00000	552,000	15.27	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		313.00000	299,000	15.27	0.00	0	0
Total \$ / R Option										0.00	0	527,462
Total \$ / R										160,998,414.20	21,684	879,748
£ / R	On	13/09/2010	Foreign Exchange Future			11.40800	11.39150			2,863,408.00	251	22,446
£ / R	On	13/12/2010	Foreign Exchange Future			11.55540	11.55680			92,443.20	8	12,950
£ / R	On	14/03/2011	Foreign Exchange Future			11.70330	11.71960			0.00	0	533
Total £ / R Future										2,955,851.20	259	35,929
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		4.00000	3,000	20.74	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,413.00000	1,395,000	20.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		5.00000	4,000	20.28	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,314.00000	1,296,000	20.28	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		4.00000	4,000	20.51	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,363.00000	1,346,000	20.51	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		640.00000	623,000	17.06	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		31.00000	31,000	17.06	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		269.00000	267,000	15.87	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		612.00000	612,000	15.87	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		577.00000	576,000	15.72	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		284.00000	281,000	15.72	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		500.00000	491,000	15.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		580.00000	588,000	15.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		482.00000	473,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		612.00000	620,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		519.00000	510,000	15.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		549.00000	557,000	15.16	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		391.00000	397,000	14.80	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		661.00000	650,000	14.80	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,120.00000	1,130,000	16.98	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		290.00000	283,000	16.98	0.00	0	870
Total £ / R Option										0.00	0	1,790
Total £ / R										2,955,851.20	259	37,719
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08580	0.08570			0.00	0	273
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08710	0.08710			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										0.00	0	273
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		346.00000	351,000	19.45	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		66.00000	61,000	19.45	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		427.00000	426,000	19.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		317.00000	316,000	19.00	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		149.00000	147,000	22.57	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,039.00000	1,037,000	22.57	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,144.00000	1,144,000	18.03	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		34.00000	34,000	18.03	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	273
€ / R	On	13/09/2010	Foreign Exchange Future			9.33070	9.37760			14,369,278.00	1,540	19,996
€ / R	On	13/12/2010	Foreign Exchange Future			9.45370	9.51570			0.00	0	8,117
€ / R	On	14/03/2011	Foreign Exchange Future			9.57650	9.65010			957,650.00	100	8,620
Total € / R Future										15,326,928.00	1,640	36,733
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	25.14	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,287.00000	2,334,000	25.14	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		6.00000	4,000	17.55	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		828.00000	873,000	17.55	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,124.00000	1,170,000	19.19	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		2.00000	1,000	19.19	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		634.00000	678,000	16.46	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		12.00000	9,000	16.46	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		449.00000	488,000	15.36	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	9.80	Call		27.00000	19,000	15.36	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		171.00000	141,000	13.17	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		93.00000	110,000	13.17	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,684.00000	10,746,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,684.00000	8,746,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	28.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,684.00000	6,746,000	28.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	24.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,685.00000	4,747,000	24.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		10.00000	9,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,694.00000	2,755,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		39.00000	33,000	20.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,723.00000	1,779,000	20.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		117.00000	102,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		801.00000	848,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		470.00000	427,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		154.00000	173,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,327.00000	1,267,000	14.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		11.00000	13,000	14.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		13.00000	11,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,547.00000	2,607,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,734.00000	10,796,000	31.22	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	18.25	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,734.00000	8,796,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,734.00000	6,796,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	24.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,735.00000	4,797,000	24.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		10.00000	8,000	21.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,744.00000	2,804,000	21.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		37.00000	32,000	20.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,771.00000	1,828,000	20.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		110.00000	95,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		844.00000	891,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		438.00000	397,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		172.00000	193,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,278.00000	1,218,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		12.00000	14,000	14.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,434.00000	11,496,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,434.00000	9,496,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	29.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,434.00000	7,496,000	29.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	25.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,434.00000	5,496,000	25.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		3.00000	3,000	22.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,437.00000	3,499,000	22.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		15.00000	13,000	21.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,449.00000	2,509,000	21.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		50.00000	43,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,484.00000	1,539,000	19.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		162.00000	142,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		596.00000	638,000	15.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		649.00000	599,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		83.00000	95,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,334.00000	11,396,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,334.00000	9,396,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	29.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,334.00000	7,396,000	29.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	25.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,334.00000	5,396,000	25.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		4.00000	3,000	22.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,338.00000	3,399,000	22.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		18.00000	15,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,352.00000	2,411,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		55.00000	47,000	18.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,389.00000	1,443,000	18.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		185.00000	162,000	14.93	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		519.00000	558,000	14.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		728.00000	676,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		62.00000	72,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,484.00000	10,546,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,484.00000	8,546,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,484.00000	6,546,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	23.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,485.00000	4,547,000	23.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		14.00000	12,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,498.00000	2,558,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		47.00000	40,000	19.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,531.00000	1,586,000	19.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		151.00000	132,000	15.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		635.00000	678,000	15.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		610.00000	562,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		94.00000	108,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,523.00000	1,462,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	8,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,584.00000	10,646,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,584.00000	8,646,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	28.02	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	Put		6,584.00000	6,646,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	23.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,585.00000	4,647,000	23.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		12.00000	10,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,596.00000	2,656,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		43.00000	37,000	19.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,627.00000	1,683,000	19.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		133.00000	116,000	15.88	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		717.00000	762,000	15.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		537.00000	492,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		121.00000	138,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,425.00000	1,364,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		9.00000	10,000	15.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,884.00000	10,946,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,884.00000	8,946,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	28.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,884.00000	6,946,000	28.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	0,000	24.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,885.00000	4,946,000	24.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		8.00000	6,000	21.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,892.00000	2,952,000	21.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		33.00000	28,000	20.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,917.00000	1,974,000	20.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		91.00000	79,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		975.00000	1,025,000	17.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		350.00000	314,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		234.00000	260,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,132.00000	1,073,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		16.00000	19,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,034.00000	11,096,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,034.00000	9,096,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	29.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,034.00000	7,096,000	29.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,035.00000	5,096,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		6.00000	5,000	21.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,040.00000	3,101,000	21.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		28.00000	24,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,062.00000	2,120,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		76.00000	66,000	17.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,110.00000	1,162,000	17.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		279.00000	248,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		313.00000	344,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		989.00000	932,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		23.00000	28,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	31.22	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	19.85	Put		10,334.00000	10,396,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,334.00000	8,396,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,334.00000	6,396,000	27.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	23.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,335.00000	4,397,000	23.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,671.00000	1,610,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	6,000	16.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,384.00000	10,446,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,384.00000	8,446,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	27.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,384.00000	6,446,000	27.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	23.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,385.00000	4,447,000	23.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		16.00000	14,000	21.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,400.00000	2,460,000	21.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		52.00000	45,000	18.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,436.00000	1,491,000	18.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		173.00000	152,000	15.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		557.00000	598,000	15.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		688.00000	637,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		72.00000	83,000	13.43	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	7.90	Call		1,622.00000	1,561,000	16.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	7,000	16.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,434.00000	10,496,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,434.00000	8,496,000	31.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,434.00000	6,496,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,435.00000	4,497,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,572.00000	1,512,000	16.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	8,000	16.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		887.00000	935,000	16.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		103.00000	89,000	16.63	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		260.00000	231,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		344.00000	377,000	13.98	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		407.00000	368,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		191.00000	214,000	13.55	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		349.00000	315,000	14.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		499.00000	539,000	14.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		333.00000	300,000	14.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		533.00000	574,000	14.53	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		366.00000	331,000	14.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		466.00000	505,000	14.21	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		327.00000	358,000	13.81	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	Call		477.00000	434,000	13.81	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		952.00000	1,005,000	16.24	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		202.00000	181,000	16.24	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,036.00000	1,090,000	16.55	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		186.00000	166,000	16.55	0.00	0	4,508
Total € / R Option										0.00	0	39,714
Total € / R										15,326,928.00	1,640	76,447
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.51750	6.51450			0.00	0	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.53150	6.53930			1,959,450.00	300	9,805
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.54700	6.56290			0.00	0	311
Total AU\$ / R Future										1,959,450.00	300	24,607
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		8.00000	7,000	14.82	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		394.00000	390,000	14.82	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		73.00000	70,000	13.52	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		434.00000	439,000	13.52	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		476.00000	481,000	13.78	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		65.00000	62,000	13.78	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		199.00000	192,000	13.15	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		336.00000	345,000	13.15	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		185.00000	178,000	13.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		372.00000	381,000	13.40	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		215.00000	207,000	12.90	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		302.00000	310,000	12.90	0.00	0	0
Total AU\$ / R Option										0.00	0	200

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R								1,959,450.00	300	24,807
CAD/ R On 13/09/2010 Foreign Exchange Future			6.99960	7.02810				0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.08140	7.12080				0.00	0	0
Total CAD/ R Future								0.00	0	70
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		6.00000	4,000	15.27		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		478.00000	504,000	15.27		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		36.00000	30,000	12.61		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		615.00000	649,000	12.61		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		32.00000	26,000	12.79		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		661.00000	695,000	12.79		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		41.00000	35,000	12.43		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		570.00000	604,000	12.43		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			7.09410	7.08440				0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.19750	7.19940				0.00	0	0
Total CHF / R Future								0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Call		159.00000	163,000	15.14		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		75.00000	69,000	15.14		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		127.00000	130,000	14.78		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		93.00000	86,000	14.78		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		193.00000	198,000	15.50		0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		59.00000	54,000	15.50		0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Call		316.00000	314,000	14.60		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	Put		167.00000	167,000	14.60	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		287.00000	285,000	14.56	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		188.00000	188,000	14.56	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		347.00000	345,000	14.64	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		148.00000	148,000	14.64	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	0
Total Futures							181,240,643.40	23,883	449,898
Total Options							0.00	0	569,166
Grand Total:							181,240,643.40	23,883	1,019,064