



Currency Derivatives Daily MTM Report

Daily summary for: 23/08/2010

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			7.37760	7.35510			35,471,500.80	4,808	250,750
\$ / R	On	13/12/2010	Foreign Exchange Future			7.49010	7.45430			7,954,486.20	1,062	85,892
\$ / R	On	14/03/2011	Foreign Exchange Future			7.59920	7.55410			759,920.00	100	10,402
\$ / R	On	13/06/2011	Foreign Exchange Future			7.70930	7.65310			0.00	0	2,975
Total \$ / R Future										44,185,907.00	5,970	350,019
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,495.00000	8,472,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	47.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,495.00000	6,472,000	47.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	42.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,495.00000	4,472,000	42.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	33.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,495.00000	2,472,000	33.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		512.00000	533,000	18.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		7.00000	5,000	18.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,505.00000	1,528,000	19.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,505.00000	2,528,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,505.00000	3,528,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,445.00000	8,422,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	47.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,445.00000	6,422,000	47.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	41.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,445.00000	4,422,000	41.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	32.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,445.00000	2,422,000	32.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		17.00000	16,000	18.13	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		462.00000	438,000	18.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		561.00000	582,000	18.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		6.00000	4,000	18.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,555.00000	1,578,000	19.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	19.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,555.00000	2,578,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,555.00000	3,578,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		13.00000	13,000	18.54	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		508.00000	485,000	18.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,545.00000	8,522,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	47.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,545.00000	6,522,000	47.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	42.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,545.00000	4,522,000	42.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	33.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,545.00000	2,522,000	33.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		11.00000	10,000	18.94	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		556.00000	532,000	18.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		465.00000	485,000	17.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		10.00000	7,000	17.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,455.00000	1,478,000	20.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,455.00000	2,478,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,455.00000	3,478,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,595.00000	8,572,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	48.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,595.00000	6,572,000	48.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	42.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,595.00000	4,572,000	42.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	33.55	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		2,595.00000	2,572,000	33.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		9.00000	8,000	19.34	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		604.00000	580,000	19.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		418.00000	438,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		13.00000	10,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,405.00000	1,428,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,405.00000	2,428,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,405.00000	3,428,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,695.00000	8,672,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	48.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,695.00000	6,672,000	48.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	42.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,695.00000	4,672,000	42.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,695.00000	2,672,000	34.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		6.00000	5,000	20.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		701.00000	677,000	20.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		328.00000	346,000	16.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		23.00000	18,000	16.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,305.00000	1,328,000	20.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	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	5.05	Call		2,305.00000	2,328,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,305.00000	3,328,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,745.00000	8,722,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	48.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,745.00000	6,722,000	48.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	42.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,745.00000	4,722,000	42.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	34.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,745.00000	2,722,000	34.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		5.00000	4,000	20.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		750.00000	726,000	20.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		285.00000	303,000	16.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		30.00000	25,000	16.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,255.00000	1,278,000	20.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,255.00000	2,278,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,255.00000	3,278,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,795.00000	8,772,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	48.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,795.00000	6,772,000	48.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	42.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,795.00000	4,772,000	42.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	34.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,795.00000	2,772,000	34.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		4.00000	3,000	20.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		799.00000	775,000	20.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		244.00000	260,000	16.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		39.00000	32,000	16.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,205.00000	1,228,000	21.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	21.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,205.00000	2,228,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,205.00000	3,228,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,945.00000	8,922,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	49.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,945.00000	6,922,000	49.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	43.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,945.00000	4,922,000	43.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	35.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,945.00000	2,922,000	35.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		137.00000	148,000	14.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		82.00000	70,000	14.91	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,055.00000	1,078,000	21.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,055.00000	2,078,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,055.00000	3,078,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,895.00000	8,872,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	48.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,895.00000	6,872,000	48.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	43.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,895.00000	4,872,000	43.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	35.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,895.00000	2,872,000	35.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		3.00000	2,000	21.74	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		898.00000	874,000	21.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		170.00000	183,000	15.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		65.00000	55,000	15.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,105.00000	1,128,000	21.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	21.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,105.00000	2,128,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,105.00000	3,128,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	51.85	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	16.40	Put		9,045.00000	9,022,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	49.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,045.00000	7,022,000	49.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	43.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,045.00000	5,022,000	43.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	35.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,045.00000	3,022,000	35.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		2.00000	1,000	22.94	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,047.00000	1,023,000	22.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		92.00000	95,000	14.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		137.00000	117,000	14.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		956.00000	978,000	21.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		1.00000	0,000	21.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,955.00000	1,978,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	17.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,955.00000	2,978,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	22.14	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		947.00000	924,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,345.00000	8,322,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	47.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,345.00000	6,322,000	47.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	41.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,345.00000	4,322,000	41.58	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	32.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,345.00000	2,322,000	32.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		26.00000	25,000	17.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		371.00000	347,000	17.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		658.00000	680,000	19.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		3.00000	2,000	19.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,655.00000	1,678,000	19.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	19.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,655.00000	2,678,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,655.00000	3,678,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,395.00000	8,372,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	47.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,395.00000	6,372,000	47.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	41.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,395.00000	4,372,000	41.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	32.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,395.00000	2,372,000	32.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		21.00000	20,000	17.73	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		416.00000	392,000	17.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		609.00000	631,000	19.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		4.00000	3,000	19.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,605.00000	1,628,000	19.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	19.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,605.00000	2,628,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,605.00000	3,628,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,645.00000	8,622,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	48.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,645.00000	6,622,000	48.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	42.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,645.00000	4,622,000	42.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	33.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,645.00000	2,622,000	33.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		7.00000	6,000	19.74	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		652.00000	628,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		373.00000	392,000	17.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		18.00000	14,000	17.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,355.00000	1,378,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,355.00000	2,378,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,355.00000	3,378,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,845.00000	8,822,000	51.85	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	14.20	Call		0.00000	0,000	48.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,845.00000	6,822,000	48.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	43.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,845.00000	4,822,000	43.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	34.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,845.00000	2,822,000	34.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		3.00000	3,000	21.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		848.00000	825,000	21.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		206.00000	220,000	15.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		51.00000	42,000	15.66	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,155.00000	1,178,000	21.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,155.00000	2,178,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,155.00000	3,178,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,995.00000	8,972,000	51.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	49.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,995.00000	6,972,000	49.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	43.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,995.00000	4,972,000	43.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	35.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,995.00000	2,972,000	35.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	22.54	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		997.00000	974,000	22.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		113.00000	117,000	14.53	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		108.00000	89,000	14.53	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,005.00000	1,028,000	22.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	22.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,005.00000	2,028,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,005.00000	3,028,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	30.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,945.00000	1,922,000	30.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,795.00000	1,772,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,196.00000	1,173,000	24.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	24.14	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,346.00000	1,322,000	25.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		1.00000	0,000	25.34	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	28.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,745.00000	1,722,000	28.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	27.75	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,645.00000	1,622,000	27.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	24.54	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,246.00000	1,223,000	24.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		285.00000	261,000	16.53	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		40.00000	39,000	16.53	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		32.00000	31,000	16.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		327.00000	303,000	16.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,146.00000	1,123,000	23.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	23.74	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		0.00000	61,000	15.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		0.00000	183,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,496.00000	8,460,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,496.00000	6,460,000	32.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,496.00000	4,460,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		9.00000	9,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,505.00000	2,469,000	25.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		118.00000	123,000	17.48	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		614.00000	583,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		570.00000	599,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		66.00000	59,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,507.00000	1,543,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,504.00000	2,540,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	23.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,504.00000	3,540,000	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	27.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		53.00000	53,000	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		1,149.00000	1,113,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,546.00000	8,510,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	32.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,546.00000	6,510,000	32.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,546.00000	4,510,000	27.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		8.00000	8,000	25.04	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,554.00000	2,518,000	25.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		532.00000	560,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		78.00000	70,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,457.00000	1,493,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,455.00000	2,490,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,454.00000	3,490,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,596.00000	8,560,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	32.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,596.00000	6,560,000	32.48	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		4,596.00000	4,560,000	27.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		7.00000	7,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,603.00000	2,567,000	25.07	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	8.05	Call		102.00000	106,000	17.95	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		698.00000	666,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		494.00000	522,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		90.00000	82,000	14.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,407.00000	1,443,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,405.00000	2,440,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,404.00000	3,440,000	27.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	27.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,646.00000	8,610,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	32.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,646.00000	6,610,000	32.62	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		4,646.00000	4,610,000	27.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		7.00000	7,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,653.00000	2,617,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		95.00000	98,000	18.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		741.00000	708,000	18.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		459.00000	485,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		105.00000	95,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,358.00000	1,394,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,355.00000	2,390,000	22.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,354.00000	3,390,000	26.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	26.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		110.00000	114,000	17.72	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		656.00000	624,000	17.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,696.00000	8,660,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	32.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,696.00000	6,660,000	32.76	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		4,696.00000	4,660,000	27.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		6.00000	6,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,702.00000	2,666,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		89.00000	91,000	18.42	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		785.00000	751,000	18.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		424.00000	450,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		120.00000	110,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,308.00000	1,344,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	4,000	16.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,305.00000	2,340,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	22.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,304.00000	3,340,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,746.00000	8,710,000	36.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	32.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,746.00000	6,710,000	32.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	27.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,746.00000	4,710,000	27.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		6.00000	6,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,752.00000	2,716,000	25.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		83.00000	85,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		829.00000	795,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		391.00000	417,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		137.00000	127,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,259.00000	1,294,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	4,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,255.00000	2,290,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,254.00000	3,290,000	26.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	26.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,796.00000	8,760,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	33.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,796.00000	6,760,000	33.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	27.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,796.00000	4,760,000	27.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		5.00000	5,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,801.00000	2,765,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		78.00000	79,000	18.89	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		874.00000	839,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		360.00000	385,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		156.00000	145,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,209.00000	1,245,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	5,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,205.00000	2,241,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	22.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,204.00000	3,240,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,996.00000	8,960,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,996.00000	6,960,000	33.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,996.00000	4,960,000	28.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		4.00000	4,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,000.00000	2,964,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		60.00000	60,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,056.00000	1,020,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		255.00000	273,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		251.00000	233,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,013.00000	1,048,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		9.00000	8,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,005.00000	2,041,000	21.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	21.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,004.00000	3,040,000	25.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,946.00000	8,910,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,946.00000	6,910,000	33.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	28.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,946.00000	4,910,000	28.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,950.00000	2,914,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		64.00000	64,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,010.00000	974,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		276.00000	299,000	15.28	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		222.00000	209,000	15.28	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,061.00000	1,097,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		7.00000	7,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,055.00000	2,091,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,054.00000	3,090,000	25.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		50.00000	50,000	20.54	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,196.00000	1,160,000	20.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,046.00000	9,010,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	33.75	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		7,046.00000	7,010,000	33.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,046.00000	5,010,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	3,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,049.00000	3,013,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		57.00000	56,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,103.00000	1,066,000	20.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		236.00000	250,000	15.37	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		282.00000	260,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		965.00000	999,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		11.00000	9,000	14.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,955.00000	1,991,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,954.00000	2,990,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		73.00000	74,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		919.00000	884,000	19.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,396.00000	8,360,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	31.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,396.00000	6,360,000	31.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,396.00000	4,360,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		11.00000	11,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,407.00000	2,371,000	24.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		137.00000	143,000	17.01	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		533.00000	503,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		651.00000	681,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		47.00000	41,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,606.00000	1,642,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,604.00000	2,640,000	23.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,604.00000	3,640,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	27.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,446.00000	8,410,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	32.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,446.00000	6,410,000	32.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	26.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,446.00000	4,410,000	26.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		10.00000	10,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,456.00000	2,420,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		127.00000	133,000	17.25	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		573.00000	543,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		610.00000	639,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		56.00000	49,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,556.00000	1,592,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,554.00000	2,590,000	23.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,554.00000	3,590,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	27.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,846.00000	8,810,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	33.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,846.00000	6,810,000	33.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	27.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,846.00000	4,810,000	27.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		5.00000	5,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,851.00000	2,815,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		330.00000	355,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		176.00000	165,000	15.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,160.00000	1,195,000	15.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	5,000	15.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,155.00000	2,191,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,154.00000	3,190,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,896.00000	8,860,000	36.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	33.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,896.00000	6,860,000	33.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	28.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,896.00000	4,860,000	28.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		4.00000	4,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,900.00000	2,864,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		68.00000	69,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		964.00000	929,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		302.00000	326,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		198.00000	186,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,110.00000	1,146,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		6.00000	6,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,105.00000	2,141,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,104.00000	3,140,000	25.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	35.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,596.00000	7,560,000	35.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,596.00000	5,560,000	29.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,597.00000	3,561,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		31.00000	30,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,627.00000	1,590,000	22.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,404.00000	4,440,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	29.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,676.00000	1,638,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		30.00000	28,000	22.89	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		20.00000	20,000	24.77	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	9.50	Put		2,066.00000	2,030,000	24.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		27.00000	26,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,773.00000	1,736,000	23.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		18.00000	18,000	24.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,114.00000	2,078,000	24.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		148.00000	155,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		494.00000	465,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,482.00000	1,445,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		36.00000	35,000	21.95	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		347.00000	323,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		201.00000	213,000	15.84	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,386.00000	1,349,000	21.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		40.00000	39,000	21.48	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		172.00000	181,000	16.31	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		418.00000	391,000	16.31	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,579.00000	1,541,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		33.00000	31,000	22.42	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		314.00000	290,000	15.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		218.00000	230,000	15.60	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		217.00000	230,000	17.19	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		663.00000	631,000	17.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		207.00000	218,000	17.39	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		703.00000	669,000	17.39	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		229.00000	242,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		625.00000	593,000	17.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,082.00000	1,042,000	19.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		136.00000	141,000	19.12	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,977.00000	2,931,000	25.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		31.00000	30,000	25.41	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		223.00000	209,000	15.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		477.00000	508,000	15.24	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		994.00000	956,000	18.73	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		148.00000	155,000	18.73	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		317.00000	301,000	15.52	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		371.00000	400,000	15.52	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		347.00000	327,000	15.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		351.00000	376,000	15.59	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		526.00000	561,000	15.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		323.00000	302,000	15.43	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		500.00000	535,000	15.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		347.00000	326,000	15.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		552.00000	588,000	15.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		299.00000	279,000	15.35	0.00	0	0
Total \$ / R Option										0.00	0	527,462
Total \$ / R										44,185,907.00	5,970	877,481
£ / R	On	13/09/2010	Foreign Exchange Future			11.44200	11.40800			0.00	0	22,446
£ / R	On	13/12/2010	Foreign Exchange Future			11.60980	11.55540			0.00	0	12,950
£ / R	On	14/03/2011	Foreign Exchange Future			11.77140	11.70330			0.00	0	533
Total £ / R Future										0.00	0	35,929

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		3.00000	2,000	20.63	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,395.00000	1,360,000	20.63	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		4.00000	3,000	20.10	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,296.00000	1,261,000	20.10	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		4.00000	3,000	20.37	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,346.00000	1,311,000	20.37	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		623.00000	583,000	16.40	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		31.00000	25,000	16.40	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		267.00000	279,000	15.70	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		612.00000	569,000	15.70	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		576.00000	534,000	15.55	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		281.00000	294,000	15.55	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		491.00000	521,000	15.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		588.00000	550,000	15.26	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		473.00000	502,000	15.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		620.00000	581,000	15.38	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		510.00000	541,000	15.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		557.00000	520,000	15.15	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		397.00000	368,000	14.85	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		650.00000	689,000	14.85	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,130.00000	1,080,000	16.97	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		283.00000	301,000	16.97	0.00	0	870
Total £ / R Option										0.00	0	1,790
Total £ / R										0.00	0	37,719
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08660	0.08580			0.00	0	273

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08800	0.08710			0.00	0	0
Total ¥ / R Future										0.00	0	273
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		351.00000	414,000	20.78	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		61.00000	44,000	20.78	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		426.00000	468,000	18.67	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		316.00000	268,000	18.67	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		147.00000	160,000	22.25	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,037.00000	960,000	22.25	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,144.00000	1,226,000	18.12	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		34.00000	26,000	18.12	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			9.33940	9.33070			10,880,401.00	1,165	20,998
€ / R	On	13/12/2010	Foreign Exchange Future			9.47920	9.45370			94,792.00	10	8,117
€ / R	On	14/03/2011	Foreign Exchange Future			9.61330	9.57650			961,330.00	100	8,620
Total € / R Future										11,936,523.00	1,275	37,735
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	26.93	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,334.00000	2,326,000	26.93	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		4.00000	4,000	18.34	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		873.00000	865,000	18.34	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,170.00000	1,162,000	20.24	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	20.24	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		678.00000	669,000	17.07	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		9.00000	8,000	17.07	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	479,000	15.81	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		19.00000	18,000	15.81	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		141.00000	139,000	13.25	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		110.00000	100,000	13.25	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,746.00000	10,721,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,746.00000	8,721,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,746.00000	6,721,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	24.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,747.00000	4,722,000	24.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		9.00000	9,000	21.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,755.00000	2,730,000	21.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		33.00000	36,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,779.00000	1,757,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		102.00000	108,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		848.00000	829,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		427.00000	442,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		173.00000	163,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,267.00000	1,290,000	14.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		13.00000	11,000	14.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		11.00000	11,000	21.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,607.00000	2,582,000	21.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	31.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,796.00000	10,771,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,796.00000	8,771,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	28.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,796.00000	6,771,000	28.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	24.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,797.00000	4,772,000	24.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		8.00000	8,000	21.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,804.00000	2,779,000	21.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		32.00000	34,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,828.00000	1,805,000	20.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		95.00000	102,000	16.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		891.00000	873,000	16.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		397.00000	411,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		193.00000	182,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,218.00000	1,241,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		14.00000	12,000	14.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,496.00000	11,471,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,496.00000	9,471,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	30.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,496.00000	7,471,000	30.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	25.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,496.00000	5,471,000	25.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		3.00000	3,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,499.00000	3,474,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		13.00000	13,000	21.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,509.00000	2,484,000	21.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		43.00000	45,000	19.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,539.00000	1,516,000	19.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		142.00000	150,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		638.00000	621,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		599.00000	617,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		95.00000	88,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,396.00000	11,371,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,396.00000	9,371,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	30.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,396.00000	7,371,000	30.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	25.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,396.00000	5,371,000	25.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		3.00000	3,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,399.00000	3,374,000	22.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		15.00000	15,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,411.00000	2,386,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		47.00000	50,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,443.00000	1,421,000	19.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		162.00000	172,000	15.21	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		558.00000	543,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		676.00000	696,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		72.00000	67,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,546.00000	10,521,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,546.00000	8,521,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	28.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,546.00000	6,521,000	28.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	24.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,547.00000	4,522,000	24.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		12.00000	12,000	21.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,558.00000	2,533,000	21.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		40.00000	43,000	19.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,586.00000	1,564,000	19.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		132.00000	141,000	15.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		678.00000	662,000	15.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		562.00000	580,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		108.00000	101,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,462.00000	1,486,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		8.00000	7,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,646.00000	10,621,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,646.00000	8,621,000	31.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	28.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,646.00000	6,621,000	28.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	24.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,647.00000	4,622,000	24.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		10.00000	10,000	21.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,656.00000	2,631,000	21.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		37.00000	39,000	19.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,683.00000	1,660,000	19.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		116.00000	123,000	16.16	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		762.00000	744,000	16.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		492.00000	508,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		138.00000	129,000	13.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,364.00000	1,388,000	15.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		10.00000	9,000	15.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,946.00000	10,921,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,946.00000	8,921,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	29.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,946.00000	6,921,000	29.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	1,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,946.00000	4,922,000	24.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		6.00000	7,000	22.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,952.00000	2,928,000	22.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		28.00000	30,000	21.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,974.00000	1,951,000	21.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		79.00000	84,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		1,025.00000	1,005,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		314.00000	326,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		260.00000	247,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,073.00000	1,095,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		19.00000	16,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,096.00000	11,071,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,096.00000	9,071,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	29.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,096.00000	7,071,000	29.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	25.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,096.00000	5,071,000	25.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		5.00000	5,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,101.00000	3,076,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		24.00000	24,000	21.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,120.00000	2,095,000	21.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		66.00000	70,000	17.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,162.00000	1,141,000	17.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		248.00000	262,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		344.00000	333,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		932.00000	954,000	13.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		28.00000	25,000	13.41	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	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,396.00000	10,371,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,396.00000	8,371,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	27.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,396.00000	6,371,000	27.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	23.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,397.00000	4,372,000	23.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,610.00000	1,635,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		6.00000	6,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,446.00000	10,421,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,446.00000	8,421,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,446.00000	6,421,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	23.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,447.00000	4,422,000	23.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		14.00000	14,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,460.00000	2,435,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		45.00000	48,000	19.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,491.00000	1,469,000	19.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		152.00000	161,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		598.00000	582,000	15.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		637.00000	656,000	13.52	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		83.00000	77,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,561.00000	1,585,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		7.00000	6,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,496.00000	10,471,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,496.00000	8,471,000	31.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	28.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,496.00000	6,471,000	28.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	23.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,497.00000	4,472,000	23.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,512.00000	1,536,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		8.00000	7,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		935.00000	916,000	16.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		89.00000	95,000	16.92	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		231.00000	244,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		377.00000	365,000	14.26	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		368.00000	382,000	13.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		214.00000	203,000	13.64	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		315.00000	335,000	14.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		539.00000	522,000	14.60	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		300.00000	319,000	14.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		574.00000	556,000	14.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		331.00000	351,000	14.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		505.00000	488,000	14.44	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		358.00000	342,000	13.92	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		434.00000	455,000	13.92	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		1,005.00000	980,000	16.44	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		181.00000	193,000	16.44	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,090.00000	1,064,000	16.75	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		166.00000	177,000	16.75	0.00	0	4,508
Total € / R Option										0.00	0	39,714
Total € / R										11,936,523.00	1,275	77,449
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.57950	6.51750			164,487.50	25	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.60530	6.53150			165,132.50	25	9,830
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.62870	6.54700			0.00	0	311
Total AU\$ / R Future										329,620.00	50	24,632
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		7.00000	9,000	14.55	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		390.00000	330,000	14.55	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		70.00000	82,000	13.05	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		439.00000	377,000	13.05	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		481.00000	417,000	13.30	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		62.00000	72,000	13.30	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		192.00000	220,000	12.82	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		345.00000	291,000	12.82	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		178.00000	204,000	13.07	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		381.00000	325,000	13.07	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		207.00000	238,000	12.57	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		310.00000	259,000	12.57	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							329,620.00	50	24,832
CAD/ R On 13/09/2010 Foreign Exchange Future			7.02010	6.99960			0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.11520	7.08140			0.00	0	0
Total CAD/ R Future							0.00	0	70
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		4.00000	6,000	16.67	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		504.00000	486,000	16.67	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		30.00000	41,000	13.41	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		649.00000	626,000	13.41	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		26.00000	36,000	13.58	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		695.00000	671,000	13.58	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		35.00000	46,000	13.24	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		604.00000	581,000	13.24	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			7.09250	7.09410			0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.20830	7.19750			0.00	0	0
Total CHF / R Future							0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Call		163.00000	156,000	15.38	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		69.00000	64,000	15.38	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		130.00000	124,000	15.02	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		86.00000	82,000	15.02	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		198.00000	192,000	15.74	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		54.00000	50,000	15.74	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		314.00000	328,000	15.27	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		167.00000	170,000	15.27	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		285.00000	299,000	15.24	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		188.00000	191,000	15.24	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		345.00000	358,000	15.30	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		148.00000	150,000	15.30	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	0
Total Futures							56,452,050.00	7,295	448,658
Total Options							0.00	0	569,166
Grand Total:							56,452,050.00	7,295	1,017,824