



Currency Derivatives Daily MTM Report

Daily summary for: 30/08/2010

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			7.34400	7.35380			9,642,672.00	1,313	250,002
\$ / R	On	13/12/2010	Foreign Exchange Future			7.45230	7.46250			10,269,269.40	1,378	93,848
\$ / R	On	14/03/2011	Foreign Exchange Future			7.55700	7.56700			755,700.00	100	10,557
\$ / R	On	13/06/2011	Foreign Exchange Future			7.66160	7.67150			0.00	0	2,975
Total \$ / R Future										20,667,641.40	2,791	357,382
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,496.00000	8,506,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	51.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,496.00000	6,506,000	51.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	44.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,496.00000	4,506,000	44.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	36.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,496.00000	2,506,000	36.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		507.00000	496,000	17.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		3.00000	2,000	17.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,504.00000	1,494,000	25.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	25.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,504.00000	2,494,000	23.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,504.00000	3,494,000	17.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,446.00000	8,456,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	50.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,446.00000	6,456,000	50.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	44.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,446.00000	4,456,000	44.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	36.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,446.00000	2,456,000	36.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		10.00000	6,000	18.70	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		456.00000	462,000	18.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		556.00000	545,000	18.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		2.00000	1,000	18.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,554.00000	1,544,000	25.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	25.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,554.00000	2,544,000	22.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	22.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,554.00000	3,544,000	17.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		8.00000	4,000	19.21	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		504.00000	510,000	19.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,546.00000	8,556,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	51.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,546.00000	6,556,000	51.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	44.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,546.00000	4,556,000	44.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,546.00000	2,556,000	36.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		6.00000	3,000	19.73	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		552.00000	559,000	19.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		459.00000	447,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		5.00000	3,000	17.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,454.00000	1,444,000	25.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	25.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,454.00000	2,444,000	23.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	23.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,454.00000	3,444,000	17.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,596.00000	8,606,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	51.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,596.00000	6,606,000	51.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	45.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,596.00000	4,606,000	45.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	37.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,596.00000	2,606,000	37.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		5.00000	3,000	20.24	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		601.00000	609,000	20.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		411.00000	399,000	17.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		7.00000	5,000	17.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,404.00000	1,394,000	24.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	24.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,404.00000	2,394,000	24.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,404.00000	3,394,000	17.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,696.00000	8,706,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	51.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,696.00000	6,706,000	51.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	45.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,696.00000	4,706,000	45.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	37.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,696.00000	2,706,000	37.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		3.00000	2,000	21.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		699.00000	708,000	21.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		318.00000	305,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		14.00000	11,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,304.00000	1,294,000	23.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	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	13/09/2010	Foreign Exchange Option	5.05	Call		2,304.00000	2,294,000	25.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	25.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,304.00000	3,294,000	17.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,746.00000	8,756,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	51.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,746.00000	6,756,000	51.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	45.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,746.00000	4,756,000	45.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	37.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,746.00000	2,756,000	37.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		2.00000	1,000	21.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		748.00000	757,000	21.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		274.00000	260,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		20.00000	16,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,254.00000	1,244,000	23.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,254.00000	2,244,000	26.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	26.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,254.00000	3,244,000	17.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,796.00000	8,806,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	51.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,796.00000	6,806,000	51.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	45.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,796.00000	4,806,000	45.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	37.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,796.00000	2,806,000	37.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		2.00000	1,000	22.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		798.00000	807,000	22.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		232.00000	217,000	15.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		28.00000	23,000	15.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,204.00000	1,194,000	23.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	23.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,204.00000	2,194,000	27.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	27.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,204.00000	3,194,000	17.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,946.00000	8,956,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	51.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,946.00000	6,956,000	51.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	46.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,946.00000	4,956,000	46.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	38.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,946.00000	2,956,000	38.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		122.00000	106,000	14.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		68.00000	62,000	14.44	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		1,054.00000	1,044,000	21.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	21.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,054.00000	2,044,000	28.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	28.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,054.00000	3,044,000	17.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,896.00000	8,906,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	51.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,896.00000	6,906,000	51.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	46.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,896.00000	4,906,000	46.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	38.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,896.00000	2,906,000	38.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		1.00000	1,000	23.32	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		897.00000	907,000	23.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		156.00000	140,000	14.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		52.00000	46,000	14.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,104.00000	1,094,000	22.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	22.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,104.00000	2,094,000	28.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	28.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,104.00000	3,094,000	17.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	52.69	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		9,046.00000	9,056,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	51.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,046.00000	7,056,000	51.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	46.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,046.00000	5,056,000	46.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	38.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,046.00000	3,056,000	38.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		1.00000	0,000	24.87	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,047.00000	1,056,000	24.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		73.00000	59,000	14.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		119.00000	115,000	14.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		954.00000	944,000	21.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	21.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,954.00000	1,944,000	29.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	29.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,954.00000	2,944,000	17.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		1.00000	0,000	23.84	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		947.00000	956,000	23.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,346.00000	8,356,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	50.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,346.00000	6,356,000	50.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	44.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,346.00000	4,356,000	44.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	36.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,346.00000	2,356,000	36.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		16.00000	10,000	17.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		362.00000	366,000	17.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		655.00000	645,000	18.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		1.00000	1,000	18.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,654.00000	1,644,000	26.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	26.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,654.00000	2,644,000	21.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	21.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,654.00000	3,644,000	17.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,396.00000	8,406,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	50.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,396.00000	6,406,000	50.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	44.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,396.00000	4,406,000	44.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	36.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,396.00000	2,406,000	36.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		13.00000	8,000	18.18	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		409.00000	414,000	18.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		605.00000	595,000	18.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		1.00000	1,000	18.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,604.00000	1,594,000	26.24	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	5.75	Put		0.00000	0,000	26.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,604.00000	2,594,000	22.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	22.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,604.00000	3,594,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,646.00000	8,656,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	51.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,646.00000	6,656,000	51.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	45.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,646.00000	4,656,000	45.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	37.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,646.00000	2,656,000	37.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		4.00000	2,000	20.75	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		650.00000	658,000	20.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		364.00000	351,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		10.00000	7,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,354.00000	1,344,000	24.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	24.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,354.00000	2,344,000	25.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	25.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,354.00000	3,344,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,846.00000	8,856,000	52.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	51.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,846.00000	6,856,000	51.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	45.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,846.00000	4,856,000	45.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	38.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,846.00000	2,856,000	38.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		2.00000	1,000	22.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		848.00000	857,000	22.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		192.00000	177,000	15.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		38.00000	33,000	15.17	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,154.00000	1,144,000	22.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,154.00000	2,144,000	27.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	27.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,154.00000	3,144,000	17.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,996.00000	9,006,000	52.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	51.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,996.00000	7,006,000	51.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	46.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,996.00000	5,006,000	46.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	38.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,996.00000	3,006,000	38.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		1.00000	0,000	24.35	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	1,006,000	24.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		93.00000	78,000	14.07	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		89.00000	84,000	14.07	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,004.00000	994,000	21.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	21.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,004.00000	1,994,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,004.00000	2,994,000	17.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	34.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,946.00000	1,956,000	34.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	32.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,796.00000	1,806,000	32.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,196.00000	1,206,000	26.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	26.41	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,346.00000	1,356,000	27.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	27.95	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	32.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,746.00000	1,756,000	32.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	31.04	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,646.00000	1,656,000	31.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	26.92	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,246.00000	1,256,000	26.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		273.00000	274,000	16.64	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		27.00000	18,000	16.64	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		21.00000	14,000	17.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		317.00000	320,000	17.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,147.00000	1,156,000	25.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		1.00000	0,000	25.90	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Call		45.00000	33,000	15.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.50	Put		191.00000	189,000	15.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,488.00000	8,498,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	33.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,488.00000	6,498,000	33.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	27.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,488.00000	4,498,000	27.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		8.00000	6,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,496.00000	2,504,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		113.00000	103,000	17.37	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		601.00000	601,000	17.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		574.00000	563,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		62.00000	61,000	14.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,515.00000	1,505,000	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		2,513.00000	2,502,000	23.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	23.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,513.00000	3,502,000	22.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	22.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		48.00000	42,000	20.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,136.00000	1,140,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,538.00000	8,548,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	33.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,538.00000	6,548,000	33.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,538.00000	4,548,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		7.00000	6,000	24.96	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,545.00000	2,554,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		535.00000	523,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		73.00000	71,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,465.00000	1,455,000	17.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		3.00000	3,000	17.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,463.00000	2,452,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,463.00000	3,452,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,588.00000	8,598,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,588.00000	6,598,000	33.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	27.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,588.00000	4,598,000	27.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		6.00000	5,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,594.00000	2,603,000	24.99	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	8.05	Call		97.00000	88,000	17.85	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		685.00000	686,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		497.00000	486,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		85.00000	84,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,415.00000	1,405,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,413.00000	2,402,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,413.00000	3,402,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	22.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,638.00000	8,648,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	33.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,638.00000	6,648,000	33.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,638.00000	4,648,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		6.00000	5,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,644.00000	2,653,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		90.00000	81,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		728.00000	729,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		461.00000	449,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		99.00000	97,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,366.00000	1,355,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		4.00000	3,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,363.00000	2,352,000	22.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	22.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,363.00000	3,352,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	22.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		105.00000	95,000	17.61	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		643.00000	643,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,688.00000	8,698,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	33.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,688.00000	6,698,000	33.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	27.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,688.00000	4,698,000	27.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		5.00000	4,000	25.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,693.00000	2,702,000	25.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		83.00000	75,000	18.33	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		771.00000	773,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		427.00000	414,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		115.00000	112,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,316.00000	1,306,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		4.00000	4,000	16.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,313.00000	2,303,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,313.00000	3,302,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,738.00000	8,748,000	37.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	33.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,738.00000	6,748,000	33.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	28.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,738.00000	4,748,000	28.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		5.00000	4,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,743.00000	2,752,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		78.00000	70,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		816.00000	818,000	18.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		394.00000	381,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		132.00000	129,000	14.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,267.00000	1,256,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		5.00000	4,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,263.00000	2,253,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	22.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,263.00000	3,252,000	23.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	23.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,788.00000	8,798,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	33.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,788.00000	6,798,000	33.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,788.00000	4,798,000	28.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		4.00000	4,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,792.00000	2,802,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		72.00000	65,000	18.81	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		860.00000	863,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		362.00000	350,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		150.00000	148,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,217.00000	1,207,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		5.00000	5,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,213.00000	2,203,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,213.00000	3,202,000	23.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	23.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,988.00000	8,998,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	34.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,988.00000	6,998,000	34.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	28.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,988.00000	4,998,000	28.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		3.00000	2,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,991.00000	3,000,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		55.00000	49,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,043.00000	1,047,000	19.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		253.00000	240,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		241.00000	238,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,020.00000	1,010,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		8.00000	8,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,013.00000	2,003,000	21.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	21.37	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	4.45	Call		3,013.00000	3,002,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,938.00000	8,948,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	34.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,938.00000	6,948,000	34.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	28.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,938.00000	4,948,000	28.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		3.00000	3,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,941.00000	2,951,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		59.00000	52,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		997.00000	1,000,000	19.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		278.00000	265,000	14.96	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		216.00000	213,000	14.96	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,069.00000	1,059,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		7.00000	7,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,063.00000	2,053,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,063.00000	3,052,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		45.00000	40,000	20.49	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,183.00000	1,188,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,038.00000	9,048,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	34.68	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	14.50	Put		7,038.00000	7,048,000	34.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	28.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,038.00000	5,048,000	28.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	2,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,041.00000	3,050,000	25.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		51.00000	45,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,089.00000	1,093,000	20.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		233.00000	220,000	15.21	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		271.00000	268,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		972.00000	962,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		10.00000	10,000	14.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,963.00000	1,953,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	21.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,963.00000	2,952,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		67.00000	60,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		905.00000	908,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,388.00000	8,398,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	32.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,388.00000	6,398,000	32.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,388.00000	4,398,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		9.00000	8,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,397.00000	2,406,000	24.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		132.00000	122,000	16.89	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		520.00000	520,000	16.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		656.00000	645,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		44.00000	43,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,614.00000	1,604,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,613.00000	2,602,000	23.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	23.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,613.00000	3,602,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,438.00000	8,448,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	32.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,438.00000	6,448,000	32.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	27.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,438.00000	4,448,000	27.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		8.00000	7,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,446.00000	2,455,000	24.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		122.00000	112,000	17.13	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		560.00000	560,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		614.00000	603,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		52.00000	51,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,565.00000	1,554,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	2,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,563.00000	2,552,000	23.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,563.00000	3,552,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	21.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,838.00000	8,848,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	34.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,838.00000	6,848,000	34.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,838.00000	4,848,000	28.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		4.00000	3,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,842.00000	2,851,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		332.00000	320,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		170.00000	168,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,168.00000	1,157,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		6.00000	5,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,163.00000	2,153,000	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		3,163.00000	3,152,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,888.00000	8,898,000	37.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	34.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,888.00000	6,898,000	34.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,888.00000	4,898,000	28.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		4.00000	3,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,892.00000	2,901,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		63.00000	56,000	19.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		951.00000	954,000	19.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		304.00000	291,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		192.00000	189,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,118.00000	1,108,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		6.00000	6,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,113.00000	2,103,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,113.00000	3,102,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	36.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,588.00000	7,598,000	36.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,588.00000	5,598,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,589.00000	3,599,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		27.00000	23,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,615.00000	1,621,000	22.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,413.00000	4,402,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,664.00000	1,670,000	22.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		26.00000	22,000	22.89	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		17.00000	14,000	24.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,055.00000	2,062,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		23.00000	20,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,761.00000	1,768,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		16.00000	13,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,104.00000	2,111,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		143.00000	132,000	16.65	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		481.00000	480,000	16.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,470.00000	1,475,000	21.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		32.00000	27,000	21.93	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		336.00000	334,000	15.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		198.00000	186,000	15.69	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,373.00000	1,379,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		35.00000	31,000	21.45	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		168.00000	157,000	16.17	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		406.00000	405,000	16.17	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,566.00000	1,573,000	22.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		28.00000	25,000	22.41	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		302.00000	300,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		214.00000	202,000	15.45	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		216.00000	209,000	17.24	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		649.00000	652,000	17.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		205.00000	199,000	17.43	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		688.00000	692,000	17.43	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		228.00000	221,000	17.04	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		611.00000	614,000	17.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,065.00000	1,070,000	19.19	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		132.00000	127,000	19.19	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,961.00000	2,968,000	25.32	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		28.00000	25,000	25.32	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		215.00000	215,000	15.11	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		482.00000	472,000	15.11	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		978.00000	982,000	18.80	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		145.00000	139,000	18.80	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		309.00000	311,000	15.41	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		376.00000	368,000	15.41	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		336.00000	338,000	15.49	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		353.00000	345,000	15.49	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		532.00000	527,000	15.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		311.00000	315,000	15.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		507.00000	502,000	15.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		336.00000	340,000	15.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		558.00000	553,000	15.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		287.00000	291,000	15.35	0.00	0	0
Total \$ / R Option										0.00	0	527,962
Total \$ / R										20,667,641.40	2,791	885,344
£ / R	On	13/09/2010	Foreign Exchange Future			11.36890	11.38230			0.00	0	22,371
£ / R	On	13/12/2010	Foreign Exchange Future			11.53000	11.54390			288,250.00	25	13,025
£ / R	On	14/03/2011	Foreign Exchange Future			11.68500	11.69880			0.00	0	533
Total £ / R Future										288,250.00	25	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		1.00000	1,000	23.02	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,419.00000	1,432,000	23.02	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		2.00000	1,000	22.30	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,320.00000	1,332,000	22.30	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		1.00000	1,000	22.66	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,369.00000	1,382,000	22.66	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		631.00000	640,000	17.24	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		13.00000	9,000	17.24	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		251.00000	240,000	15.87	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		607.00000	610,000	15.87	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		572.00000	574,000	15.72	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		266.00000	254,000	15.72	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		480.00000	470,000	15.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		581.00000	585,000	15.32	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		462.00000	453,000	15.44	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		613.00000	618,000	15.44	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		499.00000	489,000	15.20	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		550.00000	554,000	15.20	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		388.00000	391,000	14.78	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		637.00000	626,000	14.78	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,128.00000	1,134,000	17.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		277.00000	269,000	17.13	0.00	0	870
Total £ / R Option										0.00	0	1,790
Total £ / R										288,250.00	25	37,719
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08670	0.08680			867.00	10	313

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	0.08800			0.00	0	0
Total ¥ / R Future										867.00	10	313
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		426.00000	414,000	23.51	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		36.00000	34,000	23.51	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		464.00000	458,000	18.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		264.00000	258,000	18.73	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		161.00000	154,000	22.60	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		961.00000	954,000	22.60	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,224.00000	1,223,000	18.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		24.00000	23,000	18.21	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										867.00	10	313
€ / R	On	13/09/2010	Foreign Exchange Future			9.32050	9.34800			27,961.50	3	20,187
€ / R	On	13/12/2010	Foreign Exchange Future			9.45610	9.48430			3,338,003.30	353	8,477
€ / R	On	14/03/2011	Foreign Exchange Future			9.58590	9.61470			0.00	0	8,620
Total € / R Future										3,365,964.80	356	37,284
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	31.35	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,317.00000	2,344,000	31.35	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		2.00000	1,000	20.12	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		854.00000	881,000	20.12	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,153.00000	1,181,000	22.83	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		1.00000	1,000	22.83	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		657.00000	683,000	18.30	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		5.00000	3,000	18.30	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		464.00000	488,000	16.49	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		12.00000	8,000	16.49	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		125.00000	98,000	11.96	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		77.00000	78,000	11.96	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,716.00000	10,744,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,716.00000	8,744,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	29.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,716.00000	6,744,000	29.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	0,000	24.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,717.00000	4,744,000	24.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		8.00000	7,000	22.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,724.00000	2,751,000	22.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		33.00000	30,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,749.00000	1,774,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		101.00000	93,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		817.00000	837,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		436.00000	412,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		152.00000	156,000	13.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,293.00000	1,264,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		9.00000	8,000	14.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		10.00000	9,000	21.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,576.00000	2,603,000	21.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,766.00000	10,794,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,766.00000	8,794,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	29.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,766.00000	6,794,000	29.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	0,000	24.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,767.00000	4,794,000	24.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		8.00000	7,000	22.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,774.00000	2,801,000	22.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		31.00000	29,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,797.00000	1,823,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		94.00000	87,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		860.00000	881,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		405.00000	382,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		171.00000	176,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,244.00000	1,215,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		10.00000	9,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,466.00000	11,494,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,466.00000	9,494,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	31.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,466.00000	7,494,000	31.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	26.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,466.00000	5,494,000	26.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		2.00000	2,000	22.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,468.00000	3,496,000	22.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		12.00000	11,000	21.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,478.00000	2,505,000	21.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		42.00000	38,000	19.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,508.00000	1,532,000	19.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		142.00000	132,000	15.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		608.00000	626,000	15.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		613.00000	587,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		79.00000	81,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,366.00000	11,394,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,366.00000	9,394,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	31.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,366.00000	7,394,000	31.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	26.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,366.00000	5,394,000	26.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		3.00000	2,000	22.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,369.00000	3,396,000	22.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		14.00000	13,000	21.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,380.00000	2,407,000	21.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		46.00000	43,000	19.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,412.00000	1,437,000	19.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		163.00000	152,000	15.01	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		529.00000	546,000	15.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		692.00000	666,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		58.00000	60,000	13.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,516.00000	10,544,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,516.00000	8,544,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,516.00000	6,544,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	24.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,517.00000	4,545,000	24.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		11.00000	10,000	21.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,527.00000	2,554,000	21.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		40.00000	36,000	19.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,556.00000	1,580,000	19.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		132.00000	123,000	15.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		648.00000	667,000	15.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		575.00000	549,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		91.00000	93,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,490.00000	1,462,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		6.00000	6,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,616.00000	10,644,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,616.00000	8,644,000	32.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	29.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,616.00000	6,644,000	29.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,617.00000	4,645,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		10.00000	8,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,626.00000	2,652,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		36.00000	33,000	20.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,652.00000	1,677,000	20.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		115.00000	107,000	16.01	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		731.00000	751,000	16.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		503.00000	478,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		119.00000	122,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,392.00000	1,363,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		8.00000	7,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,916.00000	10,944,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,916.00000	8,944,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	30.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,916.00000	6,944,000	30.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	25.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,916.00000	4,944,000	25.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		6.00000	5,000	22.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,922.00000	2,949,000	22.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		27.00000	25,000	21.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,943.00000	1,969,000	21.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		78.00000	72,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		994.00000	1,016,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		320.00000	299,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		236.00000	243,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,098.00000	1,068,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		14.00000	12,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,066.00000	11,094,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,066.00000	9,094,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	30.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,066.00000	7,094,000	30.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	25.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,066.00000	5,094,000	25.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		5.00000	4,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,071.00000	3,098,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		23.00000	20,000	21.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,089.00000	2,114,000	21.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		65.00000	60,000	17.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,131.00000	1,154,000	17.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		252.00000	236,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		318.00000	330,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		954.00000	927,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		20.00000	21,000	12.96	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	19.85	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,366.00000	10,394,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,366.00000	8,394,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	28.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,366.00000	6,394,000	28.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	24.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,367.00000	4,395,000	24.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,639.00000	1,610,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	4,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,416.00000	10,444,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,416.00000	8,444,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	28.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,416.00000	6,444,000	28.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	24.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,417.00000	4,445,000	24.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		13.00000	12,000	21.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,429.00000	2,456,000	21.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		44.00000	40,000	19.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,460.00000	1,484,000	19.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		152.00000	141,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		568.00000	585,000	15.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		652.00000	626,000	13.13	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	8.90	Put		68.00000	70,000	13.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,589.00000	1,561,000	15.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		5.00000	5,000	15.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,466.00000	10,494,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,466.00000	8,494,000	32.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	28.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,466.00000	6,494,000	28.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,467.00000	4,495,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,540.00000	1,511,000	15.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	5,000	15.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		905.00000	926,000	16.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		89.00000	82,000	16.82	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		234.00000	219,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		350.00000	363,000	14.00	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		375.00000	353,000	13.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		191.00000	197,000	13.32	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		325.00000	311,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		510.00000	525,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		310.00000	296,000	14.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		545.00000	560,000	14.59	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		341.00000	326,000	14.27	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		476.00000	490,000	14.27	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		330.00000	340,000	13.69	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		445.00000	426,000	13.69	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		972.00000	991,000	16.38	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		187.00000	177,000	16.38	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,057.00000	1,077,000	16.71	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		172.00000	163,000	16.71	0.00	0	4,508
Total € / R Option										0.00	0	39,714
Total € / R										3,365,964.80	356	76,998
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.57510	6.55980			0.00	0	14,491
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.59950	6.58430			0.00	0	9,855
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.62140	6.60610			0.00	0	501
Total AU\$ / R Future										0.00	0	24,847
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		5.00000	6,000	15.96	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		345.00000	331,000	15.96	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		89.00000	97,000	14.85	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		405.00000	398,000	14.85	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		447.00000	439,000	15.17	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		81.00000	88,000	15.17	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		220.00000	234,000	13.94	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		314.00000	313,000	13.94	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		204.00000	218,000	14.19	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		348.00000	347,000	14.19	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		237.00000	251,000	13.68	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		281.00000	280,000	13.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							0.00	0	25,047
CAD/ R On 13/09/2010 Foreign Exchange Future			6.96170	6.93140			0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.05240	7.02210			2,468,340.00	350	350
Total CAD/ R Future							2,468,340.00	350	420
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		2.00000	1,000	17.43	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		571.00000	539,000	17.43	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		32.00000	31,000	13.69	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		710.00000	679,000	13.69	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		28.00000	27,000	13.87	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		756.00000	725,000	13.87	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		36.00000	35,000	13.51	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		664.00000	633,000	13.51	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							2,468,340.00	350	420
CHF / R On 13/09/2010 Foreign Exchange Future			7.17130	7.15180			0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Future			7.28290	7.26510			0.00	0	0
Total CHF / R Future							0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Call		185.00000	194,000	14.70	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.00	Put		33.00000	23,000	14.70	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Call		148.00000	155,000	14.40	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	7.05	Put		46.00000	34,000	14.40	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Call		226.00000	236,000	15.00	0.00	0	0
CHF / R On 13/09/2010 Foreign Exchange Option	6.95	Put		24.00000	15,000	15.00	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		360.00000	369,000	15.26	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.05	Put		145.00000	136,000	15.26	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Call		329.00000	337,000	15.22	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.10	Put		164.00000	154,000	15.22	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Call		392.00000	402,000	15.29	0.00	0	0
CHF / R On 13/12/2010 Foreign Exchange Option	7.00	Put		127.00000	119,000	15.29	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	0
Total Futures							26,791,063.20	3,532	456,175
Total Options							0.00	0	569,666
Grand Total:							26,791,063.20	3,532	1,025,841