



Currency Derivatives Daily MTM Report

Daily summary for: 12/08/2010

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			7.32050	7.34320			28,418,181.00	3,882	252,488
\$ / R	On	13/12/2010	Foreign Exchange Future			7.42950	7.45250			1,901,952.00	256	69,098
\$ / R	On	14/03/2011	Foreign Exchange Future			7.53740	7.56160			4,801,323.80	637	9,428
\$ / R	On	13/06/2011	Foreign Exchange Future			7.64500	7.67080			0.00	0	2,900
Total \$ / R Future										35,121,456.80	4,775	333,914
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,507.00000	8,530,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	44.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,507.00000	6,530,000	44.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	40.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,507.00000	4,530,000	40.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	30.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,507.00000	2,530,000	30.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		508.00000	487,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		15.00000	17,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,493.00000	1,471,000	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	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	22.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,493.00000	2,471,000	22.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	22.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,493.00000	3,471,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,457.00000	8,480,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	44.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,457.00000	6,480,000	44.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	40.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,457.00000	4,480,000	40.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	30.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,457.00000	2,480,000	30.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		23.00000	21,000	17.58	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		480.00000	501,000	17.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		555.00000	533,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		12.00000	13,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,543.00000	1,521,000	22.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	1,000	22.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,543.00000	2,521,000	21.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	1,000	21.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,543.00000	3,521,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		19.00000	18,000	17.89	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		526.00000	548,000	17.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,557.00000	8,580,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	45.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,557.00000	6,580,000	45.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	40.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,557.00000	4,580,000	40.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	30.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,557.00000	2,580,000	30.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		16.00000	15,000	18.20	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		573.00000	595,000	18.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		462.00000	441,000	16.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		19.00000	21,000	16.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,443.00000	1,421,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,443.00000	2,421,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,443.00000	3,421,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,607.00000	8,630,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	45.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,607.00000	6,630,000	45.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	41.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,607.00000	4,630,000	41.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	30.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,607.00000	2,630,000	30.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		13.00000	12,000	18.51	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		620.00000	642,000	18.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		417.00000	397,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		24.00000	27,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,393.00000	1,371,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	22.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,393.00000	2,371,000	22.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	22.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,393.00000	3,371,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,707.00000	8,730,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	45.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,707.00000	6,730,000	45.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	41.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,707.00000	4,730,000	41.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	31.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,707.00000	2,730,000	31.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		9.00000	8,000	19.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		716.00000	738,000	19.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		332.00000	312,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		39.00000	42,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,293.00000	1,271,000	21.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	1,000	21.70	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		2,293.00000	2,271,000	23.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	23.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,293.00000	3,271,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,757.00000	8,780,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	45.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,757.00000	6,780,000	45.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,757.00000	4,780,000	41.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	31.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,757.00000	2,780,000	31.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		7.00000	7,000	19.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		764.00000	787,000	19.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		291.00000	272,000	15.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		48.00000	52,000	15.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,243.00000	1,221,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	1,000	21.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,243.00000	2,221,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	1,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,243.00000	3,221,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,807.00000	8,830,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	45.58	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	14.15	Put		6,807.00000	6,830,000	45.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	41.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,807.00000	4,830,000	41.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	32.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,807.00000	2,830,000	32.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		6.00000	6,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		813.00000	836,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		252.00000	234,000	15.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		59.00000	64,000	15.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,193.00000	1,171,000	21.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	1,000	21.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,193.00000	2,171,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	1,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,193.00000	3,171,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,957.00000	8,980,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,957.00000	6,980,000	45.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	41.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,957.00000	4,980,000	41.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	33.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,957.00000	2,980,000	33.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		151.00000	136,000	14.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		108.00000	116,000	14.50	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,044.00000	1,021,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,043.00000	2,021,000	24.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	24.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,043.00000	3,021,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,907.00000	8,930,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	45.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,907.00000	6,930,000	45.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	41.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,907.00000	4,930,000	41.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	32.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,907.00000	2,930,000	32.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		4.00000	4,000	20.36	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		911.00000	934,000	20.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		182.00000	166,000	14.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		89.00000	96,000	14.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,094.00000	1,071,000	20.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	20.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,093.00000	2,071,000	24.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	24.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,093.00000	3,071,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	47.90	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		9,057.00000	9,080,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	46.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,057.00000	7,080,000	46.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	41.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,057.00000	5,080,000	41.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	33.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,057.00000	3,080,000	33.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		3.00000	3,000	21.28	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,060.00000	1,083,000	21.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		103.00000	95,000	15.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		160.00000	175,000	15.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		945.00000	922,000	19.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		2.00000	2,000	19.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,943.00000	1,921,000	24.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	1,000	24.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,943.00000	2,921,000	19.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	19.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		4.00000	4,000	20.67	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		961.00000	984,000	20.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,357.00000	8,380,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	44.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,357.00000	6,380,000	44.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	40.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,357.00000	4,380,000	40.48	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	29.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,357.00000	2,380,000	29.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		33.00000	31,000	16.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		390.00000	411,000	16.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		650.00000	628,000	18.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		7.00000	8,000	18.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,643.00000	1,621,000	23.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	1,000	23.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,643.00000	2,621,000	21.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	1,000	21.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,643.00000	3,621,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,407.00000	8,430,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	44.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,407.00000	6,430,000	44.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	40.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,407.00000	4,430,000	40.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	29.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,407.00000	2,430,000	29.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		28.00000	26,000	17.28	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		435.00000	456,000	17.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		602.00000	581,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		9.00000	11,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,593.00000	1,571,000	23.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	1,000	23.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,593.00000	2,571,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	1,000	21.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,593.00000	3,571,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,657.00000	8,680,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	45.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,657.00000	6,680,000	45.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	41.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,657.00000	4,680,000	41.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	31.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,657.00000	2,680,000	31.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		11.00000	10,000	18.82	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		668.00000	690,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		374.00000	354,000	16.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		31.00000	34,000	16.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,343.00000	1,321,000	21.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	21.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,343.00000	2,321,000	23.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,343.00000	3,321,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,857.00000	8,880,000	47.90	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	45.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,857.00000	6,880,000	45.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	41.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,857.00000	4,880,000	41.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	32.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,857.00000	2,880,000	32.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		5.00000	5,000	20.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		862.00000	885,000	20.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		216.00000	199,000	15.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		73.00000	79,000	15.11	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,144.00000	1,121,000	21.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	21.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,143.00000	2,121,000	24.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	24.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,143.00000	3,121,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,007.00000	9,030,000	47.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	45.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,007.00000	7,030,000	45.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	41.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,007.00000	5,030,000	41.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	33.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,007.00000	3,030,000	33.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		3.00000	3,000	20.97	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		1,010.00000	1,033,000	20.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		123.00000	114,000	14.81	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		130.00000	144,000	14.81	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		994.00000	972,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		1.00000	2,000	20.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,993.00000	1,971,000	24.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	24.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,993.00000	2,971,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	26.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,957.00000	1,980,000	26.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	25.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,807.00000	1,830,000	25.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,209.00000	1,232,000	22.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		2.00000	2,000	22.21	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,358.00000	1,381,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		1.00000	1,000	23.13	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	25.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,757.00000	1,780,000	25.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	24.98	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,657.00000	1,680,000	24.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	22.51	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,258.00000	1,281,000	22.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		306.00000	325,000	16.35	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		49.00000	45,000	16.35	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		41.00000	38,000	16.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		348.00000	368,000	16.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,159.00000	1,182,000	21.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		2.00000	2,000	21.90	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,498.00000	8,521,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	31.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,498.00000	6,521,000	31.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	26.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,498.00000	4,521,000	26.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		9.00000	9,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,507.00000	2,530,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		120.00000	120,000	17.65	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		618.00000	641,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		572.00000	557,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		70.00000	78,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,506.00000	1,483,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,503.00000	2,480,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,503.00000	3,480,000	23.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	1,000	23.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		54.00000	55,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,152.00000	1,176,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	35.01	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	16.00	Put		8,548.00000	8,571,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	31.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,548.00000	6,571,000	31.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,548.00000	4,571,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		8.00000	8,000	24.64	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,556.00000	2,579,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		534.00000	520,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		82.00000	91,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,456.00000	1,433,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,453.00000	2,430,000	22.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	22.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,453.00000	3,430,000	23.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	1,000	23.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,598.00000	8,621,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	31.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,598.00000	6,621,000	31.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,598.00000	4,621,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		8.00000	8,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,606.00000	2,629,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		104.00000	104,000	18.11	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		702.00000	725,000	18.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		498.00000	484,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		96.00000	105,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,406.00000	1,384,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		4.00000	5,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,403.00000	2,380,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	22.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,403.00000	3,380,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	1,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,648.00000	8,671,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	31.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,648.00000	6,671,000	31.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,648.00000	4,671,000	26.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		7.00000	7,000	24.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,655.00000	2,678,000	24.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		97.00000	97,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		745.00000	768,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		462.00000	449,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		110.00000	120,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,357.00000	1,334,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	5,000	16.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,353.00000	2,330,000	22.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	22.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,353.00000	3,330,000	24.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	1,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		112.00000	112,000	17.88	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		660.00000	683,000	17.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,698.00000	8,721,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	31.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,698.00000	6,721,000	31.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	26.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,698.00000	4,721,000	26.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		6.00000	7,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,704.00000	2,728,000	24.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		90.00000	91,000	18.58	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		788.00000	812,000	18.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		429.00000	416,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		127.00000	137,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,307.00000	1,285,000	16.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		5.00000	6,000	16.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,303.00000	2,280,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,303.00000	3,280,000	24.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	1,000	24.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,748.00000	8,771,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	31.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,748.00000	6,771,000	31.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,748.00000	4,771,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		6.00000	6,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,754.00000	2,777,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		84.00000	85,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		832.00000	856,000	18.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		396.00000	385,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		144.00000	156,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,258.00000	1,235,000	15.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	6,000	15.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,253.00000	2,230,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,253.00000	3,230,000	24.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	1,000	24.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,798.00000	8,821,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,798.00000	6,821,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	27.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,798.00000	4,821,000	27.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		5.00000	5,000	24.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,803.00000	2,826,000	24.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		79.00000	80,000	19.04	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		877.00000	901,000	19.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		366.00000	355,000	15.01	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	7.25	Put		164.00000	176,000	15.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,208.00000	1,186,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	7,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,203.00000	2,180,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,203.00000	3,180,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	1,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,998.00000	9,021,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	32.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,998.00000	7,021,000	32.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	27.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,998.00000	5,021,000	27.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		4.00000	4,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,002.00000	3,025,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		61.00000	62,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,059.00000	1,083,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		259.00000	254,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		257.00000	275,000	15.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,012.00000	991,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		10.00000	12,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,004.00000	1,981,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	2,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,003.00000	2,980,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	1,000	25.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,948.00000	8,971,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	32.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,948.00000	6,971,000	32.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,948.00000	4,971,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,952.00000	2,975,000	24.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		65.00000	66,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,013.00000	1,037,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		283.00000	274,000	15.09	0.00	0	6,757
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		231.00000	245,000	15.09	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,061.00000	1,038,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		9.00000	9,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,053.00000	2,031,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	2,000	20.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,053.00000	3,030,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	1,000	25.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		51.00000	52,000	20.67	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,199.00000	1,223,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,048.00000	9,071,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	32.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,048.00000	7,071,000	32.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	27.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,048.00000	5,071,000	27.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	3,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,051.00000	3,074,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		57.00000	58,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,105.00000	1,129,000	20.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		239.00000	235,000	15.56	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		287.00000	306,000	15.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		964.00000	944,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		12.00000	15,000	14.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,954.00000	1,931,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	2,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,953.00000	2,930,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	1,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		74.00000	75,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		922.00000	946,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,398.00000	8,421,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	30.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,398.00000	6,421,000	30.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	26.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,398.00000	4,421,000	26.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		11.00000	11,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,409.00000	2,432,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		140.00000	139,000	17.19	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		538.00000	560,000	17.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		652.00000	636,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		50.00000	57,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,605.00000	1,582,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	18.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,603.00000	2,580,000	23.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	23.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,603.00000	3,580,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	1,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,448.00000	8,471,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,448.00000	6,471,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,448.00000	4,471,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		10.00000	10,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,458.00000	2,481,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		130.00000	129,000	17.42	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		578.00000	600,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		612.00000	596,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		60.00000	67,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,555.00000	1,532,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	3,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,553.00000	2,530,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	23.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,553.00000	3,530,000	23.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	1,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,848.00000	8,871,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	32.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,848.00000	6,871,000	32.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	27.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,848.00000	4,871,000	27.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		5.00000	5,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,853.00000	2,876,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		337.00000	326,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		185.00000	197,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,159.00000	1,137,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		7.00000	8,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,153.00000	2,130,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,153.00000	3,130,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	1,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,898.00000	8,921,000	35.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	32.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,898.00000	6,921,000	32.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,898.00000	4,921,000	27.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		5.00000	5,000	24.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,903.00000	2,926,000	24.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		69.00000	70,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		967.00000	991,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		309.00000	299,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		207.00000	220,000	15.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,110.00000	1,087,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		8.00000	8,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,103.00000	2,080,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,103.00000	3,080,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	1,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,598.00000	7,621,000	34.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	28.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,598.00000	5,621,000	28.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,599.00000	3,622,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		31.00000	32,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,629.00000	1,653,000	22.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,403.00000	4,380,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	1,000	21.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,678.00000	1,702,000	22.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		30.00000	31,000	22.99	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		20.00000	20,000	24.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,068.00000	2,091,000	24.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		27.00000	28,000	23.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,775.00000	1,799,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		18.00000	18,000	24.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,116.00000	2,139,000	24.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		151.00000	149,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		499.00000	520,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,484.00000	1,508,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		36.00000	37,000	22.07	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		353.00000	373,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		205.00000	202,000	16.02	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,388.00000	1,412,000	21.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		40.00000	41,000	21.60	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		175.00000	173,000	16.49	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		423.00000	444,000	16.49	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,581.00000	1,605,000	22.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		33.00000	34,000	22.53	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		319.00000	339,000	15.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		221.00000	218,000	15.79	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		223.00000	221,000	17.38	2,873.00	13	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		661.00000	684,000	17.38	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		212.00000	211,000	17.57	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		700.00000	724,000	17.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		235.00000	233,000	17.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		623.00000	646,000	17.20	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,075.00000	1,101,000	19.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		137.00000	138,000	19.24	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,967.00000	2,994,000	25.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		29.00000	31,000	25.35	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		227.00000	243,000	15.40	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		489.00000	480,000	15.40	6,240.00	13	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		988.00000	1,014,000	18.87	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		150.00000	151,000	18.87	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		322.00000	341,000	15.65	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		384.00000	378,000	15.65	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		0.00000	369,000	15.71	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		0.00000	356,000	15.71	132,076.00	371	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		544.00000	536,000	15.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		323.00000	341,000	15.69	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		519.00000	511,000	15.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		348.00000	366,000	15.76	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		571.00000	562,000	15.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		300.00000	317,000	15.62	0.00	0	0
Total \$ / R Option										141,189.00	397	526,912
Total \$ / R										35,262,645.80	5,172	860,826
£ / R	On	13/09/2010	Foreign Exchange Future			11.41220	11.50060			1,278,166.40	112	21,805
£ / R	On	13/12/2010	Foreign Exchange Future			11.57660	11.66530			0.00	0	12,810
£ / R	On	14/03/2011	Foreign Exchange Future			11.73940	11.82910			0.00	0	520
Total £ / R Future										1,278,166.40	112	35,135
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		7.00000	6,000	19.59	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,306.00000	1,394,000	19.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		9.00000	8,000	19.22	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,208.00000	1,296,000	19.22	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		8.00000	7,000	19.40	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,257.00000	1,345,000	19.40	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		553.00000	634,000	16.63	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		54.00000	46,000	16.63	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		304.00000	292,000	16.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		539.00000	615,000	16.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		505.00000	580,000	15.86	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		320.00000	307,000	15.86	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		543.00000	530,000	15.58	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		514.00000	591,000	15.58	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		523.00000	511,000	15.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		544.00000	622,000	15.69	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		565.00000	549,000	15.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		486.00000	560,000	15.47	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		0.00000	404,000	15.13	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		0.00000	693,000	15.13	602,910.00	870	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		0.00000	1,125,000	17.24	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		0.00000	314,000	17.24	273,180.00	870	870
Total £ / R Option										876,090.00	1,740	2,207
Total £ / R										2,154,256.40	1,852	37,342
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08520	0.08610			852.00	10	273
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08650	0.08750			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										852.00	10	273
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		386.00000	314,000	17.68	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		66.00000	84,000	17.68	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		460.00000	409,000	19.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		310.00000	359,000	19.21	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		173.00000	152,000	23.06	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,023.00000	1,102,000	23.06	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,184.00000	1,092,000	17.74	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		34.00000	42,000	17.74	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										852.00	10	273
€ / R	On	13/09/2010	Foreign Exchange Future			9.40220	9.47420			1,560,765.20	166	18,922
€ / R	On	13/12/2010	Foreign Exchange Future			9.53900	9.61050			1,096,985.00	115	8,099
€ / R	On	14/03/2011	Foreign Exchange Future			9.67410	9.74490			38,696.40	4	8,620
Total € / R Future										2,696,446.60	285	35,641
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	23.31	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,191.00000	2,263,000	23.31	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		14.00000	10,000	16.82	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		740.00000	808,000	16.82	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,031.00000	1,102,000	18.12	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		5.00000	4,000	18.12	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		554.00000	619,000	15.96	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		28.00000	21,000	15.96	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		381.00000	439,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		55.00000	41,000	15.09	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		257.00000	208,000	13.69	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		83.00000	106,000	13.69	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,590.00000	10,661,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,590.00000	8,661,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	27.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,590.00000	6,661,000	27.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	23.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,591.00000	4,662,000	23.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		15.00000	13,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,605.00000	2,674,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		51.00000	46,000	20.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,641.00000	1,707,000	20.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		148.00000	131,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		738.00000	792,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		548.00000	496,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		138.00000	157,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,422.00000	1,352,000	14.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		12.00000	13,000	14.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		19.00000	16,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,459.00000	2,527,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,640.00000	10,711,000	30.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,640.00000	8,711,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	27.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,640.00000	6,711,000	27.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	23.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,641.00000	4,712,000	23.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		14.00000	12,000	21.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,654.00000	2,723,000	21.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		49.00000	44,000	20.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,689.00000	1,755,000	20.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		139.00000	124,000	16.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		779.00000	835,000	16.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		514.00000	464,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		154.00000	175,000	13.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,373.00000	1,303,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		13.00000	14,000	14.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,340.00000	11,411,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,340.00000	9,411,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	29.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,340.00000	7,411,000	29.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	25.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,341.00000	5,412,000	25.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		5.00000	4,000	22.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,345.00000	3,415,000	22.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		22.00000	19,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,362.00000	2,430,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		65.00000	58,000	19.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,405.00000	1,469,000	19.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		201.00000	179,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		541.00000	590,000	15.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		734.00000	674,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		74.00000	85,000	13.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,240.00000	11,311,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,240.00000	9,311,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	29.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,240.00000	7,311,000	29.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	25.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,241.00000	5,312,000	25.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		6.00000	5,000	22.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,246.00000	3,316,000	22.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		26.00000	22,000	21.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,266.00000	2,333,000	21.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		72.00000	64,000	18.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,312.00000	1,375,000	18.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		228.00000	203,000	14.98	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		468.00000	514,000	14.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		816.00000	754,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		56.00000	65,000	13.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,390.00000	10,461,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,390.00000	8,461,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,390.00000	6,461,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	23.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,391.00000	4,462,000	23.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		21.00000	18,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,411.00000	2,479,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		62.00000	55,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,452.00000	1,516,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		189.00000	168,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		579.00000	629,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		694.00000	636,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		84.00000	97,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,618.00000	1,548,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		8.00000	9,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,490.00000	10,561,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,490.00000	8,561,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	27.58	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	16.10	Put		6,490.00000	6,561,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,491.00000	4,562,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		18.00000	15,000	21.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,508.00000	2,576,000	21.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		56.00000	50,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,546.00000	1,611,000	19.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		167.00000	148,000	15.91	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		657.00000	709,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		619.00000	564,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		109.00000	125,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,520.00000	1,449,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		10.00000	10,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,790.00000	10,861,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,790.00000	8,861,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	28.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,790.00000	6,861,000	28.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	24.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,791.00000	4,862,000	24.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		11.00000	10,000	21.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,801.00000	2,871,000	21.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		43.00000	38,000	20.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,833.00000	1,899,000	20.75	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	10.40	Call		117.00000	104,000	17.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		907.00000	965,000	17.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		421.00000	377,000	13.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		211.00000	238,000	13.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,227.00000	1,157,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		17.00000	18,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,940.00000	11,011,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,940.00000	9,011,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	28.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,940.00000	7,011,000	28.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	24.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,941.00000	5,012,000	24.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		9.00000	8,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,949.00000	3,019,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		38.00000	34,000	21.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,978.00000	2,045,000	21.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		98.00000	87,000	17.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,038.00000	1,098,000	17.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		339.00000	301,000	13.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		279.00000	312,000	13.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,083.00000	1,014,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		23.00000	25,000	13.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	30.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,240.00000	10,311,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,240.00000	8,311,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	27.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,240.00000	6,311,000	27.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	23.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,241.00000	4,312,000	23.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,767.00000	1,696,000	16.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		7.00000	7,000	16.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,290.00000	10,361,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,290.00000	8,361,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	27.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,290.00000	6,361,000	27.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	23.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,291.00000	4,362,000	23.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		24.00000	20,000	21.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,314.00000	2,381,000	21.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		68.00000	61,000	18.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,358.00000	1,422,000	18.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		214.00000	191,000	15.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		504.00000	552,000	15.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		774.00000	714,000	13.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		64.00000	75,000	13.50	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	7.90	Call		1,717.00000	1,646,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		7.00000	7,000	16.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,340.00000	10,411,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,340.00000	8,411,000	30.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,340.00000	6,411,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	23.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,341.00000	4,412,000	23.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,668.00000	1,597,000	16.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		8.00000	8,000	16.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		821.00000	877,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		131.00000	116,000	16.66	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		315.00000	282,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		305.00000	343,000	14.05	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		482.00000	434,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		172.00000	195,000	13.73	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		401.00000	373,000	14.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		456.00000	499,000	14.57	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		383.00000	357,000	14.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		488.00000	533,000	14.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		420.00000	391,000	14.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		425.00000	467,000	14.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		300.00000	329,000	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		545.00000	503,000	14.01	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		892.00000	947,000	16.42	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		237.00000	221,000	16.42	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		973.00000	1,030,000	16.73	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		218.00000	204,000	16.73	0.00	0	4,508
Total € / R Option										0.00	0	39,714
Total € / R										2,696,446.60	285	75,355
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.53730	6.58760			0.00	0	7,991
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.56170	6.61280			39,370.20	6	8,175
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.58480	6.63530			164,620.00	25	245
Total AU\$ / R Future										203,990.20	31	16,411
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		18.00000	13,000	14.22	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		330.00000	376,000	14.22	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		91.00000	85,000	13.66	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		378.00000	423,000	13.66	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		418.00000	464,000	13.92	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		81.00000	76,000	13.92	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		231.00000	212,000	13.12	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		296.00000	327,000	13.12	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		214.00000	197,000	13.36	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		329.00000	362,000	13.36	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		253.00000	229,000	12.87	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		268.00000	294,000	12.87	0.00	0	0
Total AU\$ / R Option										0.00	0	200

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R							203,990.20	31	16,611
CAD/ R On 13/09/2010 Foreign Exchange Future			6.99760	7.02110			69,976.00	10	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.08980	7.11230			0.00	0	0
Total CAD/ R Future							69,976.00	10	70
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		13.00000	9,000	15.27	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		492.00000	511,000	15.27	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		37.00000	36,000	12.70	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		625.00000	646,000	12.70	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		33.00000	32,000	12.87	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		671.00000	692,000	12.87	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		43.00000	41,000	12.54	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		581.00000	601,000	12.54	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							69,976.00	10	70
Total Futures							39,370,888.00	5,223	421,444
Total Options							1,017,279.00	2,137	569,033
Grand Total:							40,388,167.00	7,360	990,477