



# Currency Derivatives Daily MTM Report

Daily summary for: 17/08/2010

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			7.29480	7.30000			25,203,534.00	3,455	252,604
\$ / R	On	13/12/2010	Foreign Exchange Future			7.40450	7.40940			10,033,097.50	1,355	72,786
\$ / R	On	14/03/2011	Foreign Exchange Future			7.51320	7.51770			1,562,745.60	208	9,468
\$ / R	On	13/06/2011	Foreign Exchange Future			7.62040	7.62560			0.00	0	2,900
<b>Total \$ / R Future</b>										<b>36,799,377.10</b>	<b>5,018</b>	<b>337,758</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,550.00000	8,555,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	46.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,550.00000	6,555,000	46.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	41.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,550.00000	4,555,000	41.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	31.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,550.00000	2,555,000	31.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		465.00000	459,000	17.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		15.00000	14,000	17.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,450.00000	1,445,000	19.89	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	5.85	Put		0.00000	0,000	19.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,450.00000	2,445,000	18.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	18.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,450.00000	3,445,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,500.00000	8,505,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	46.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,500.00000	6,505,000	46.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,500.00000	4,505,000	41.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	31.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,500.00000	2,505,000	31.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		16.00000	15,000	18.05	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		516.00000	520,000	18.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		512.00000	506,000	17.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		12.00000	11,000	17.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,500.00000	1,495,000	19.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	19.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,500.00000	2,495,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,500.00000	3,495,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		13.00000	12,000	18.39	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		563.00000	567,000	18.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,600.00000	8,605,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,600.00000	6,605,000	46.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	41.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,600.00000	4,605,000	41.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	31.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,600.00000	2,605,000	31.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		11.00000	10,000	18.74	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		611.00000	615,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		420.00000	414,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		20.00000	19,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,400.00000	1,395,000	20.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,400.00000	2,395,000	18.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	18.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,400.00000	3,395,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,650.00000	8,655,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	46.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,650.00000	6,655,000	46.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	41.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,650.00000	4,655,000	41.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	32.20	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		2,650.00000	2,655,000	32.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		9.00000	8,000	19.08	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		659.00000	663,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		375.00000	369,000	16.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		25.00000	24,000	16.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,350.00000	1,345,000	20.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,350.00000	2,345,000	18.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	18.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,350.00000	3,345,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,750.00000	8,755,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	46.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,750.00000	6,755,000	46.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	41.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,750.00000	4,755,000	41.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	32.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,750.00000	2,755,000	32.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		6.00000	5,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		756.00000	760,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		291.00000	285,000	16.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		41.00000	40,000	16.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,250.00000	1,245,000	20.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.40	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		2,250.00000	2,245,000	18.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	18.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,250.00000	3,245,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,800.00000	8,805,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	46.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,800.00000	6,805,000	46.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	42.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,800.00000	4,805,000	42.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	33.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,800.00000	2,805,000	33.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		5.00000	4,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		805.00000	809,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		251.00000	245,000	15.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		51.00000	50,000	15.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,200.00000	1,195,000	20.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,200.00000	2,195,000	18.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	18.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,200.00000	3,195,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,850.00000	8,855,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	46.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,850.00000	6,855,000	46.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	42.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,850.00000	4,855,000	42.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	33.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,850.00000	2,855,000	33.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		4.00000	4,000	20.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		854.00000	859,000	20.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		214.00000	208,000	15.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		64.00000	63,000	15.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,150.00000	1,145,000	20.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	20.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,150.00000	2,145,000	18.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	18.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,150.00000	3,145,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		9,000.00000	9,005,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	47.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		7,000.00000	7,005,000	47.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	42.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		5,000.00000	5,005,000	42.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	34.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		3,000.00000	3,005,000	34.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		118.00000	113,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		118.00000	118,000	14.62	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		1,001.00000	995,000	21.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	0,000	21.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,000.00000	1,995,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,000.00000	2,995,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,950.00000	8,955,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	47.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,950.00000	6,955,000	47.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	42.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,950.00000	4,955,000	42.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	33.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,950.00000	2,955,000	33.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		3.00000	3,000	21.14	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		953.00000	958,000	21.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		147.00000	142,000	14.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		97.00000	97,000	14.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,050.00000	1,045,000	20.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	20.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,050.00000	2,045,000	18.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	18.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,050.00000	3,045,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	49.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,100.00000	9,105,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	47.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,100.00000	7,105,000	47.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	42.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,100.00000	5,105,000	42.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	34.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,100.00000	3,105,000	34.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		2.00000	2,000	22.17	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,102.00000	1,107,000	22.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		81.00000	77,000	15.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		181.00000	182,000	15.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		901.00000	896,000	20.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		1.00000	1,000	20.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,900.00000	1,895,000	18.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	18.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,900.00000	2,895,000	17.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	17.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		2.00000	2,000	21.49	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		1,002.00000	1,007,000	21.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,400.00000	8,405,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	45.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,400.00000	6,405,000	45.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	41.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,400.00000	4,405,000	41.10	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	30.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,400.00000	2,405,000	30.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		24.00000	22,000	17.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		424.00000	427,000	17.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		607.00000	601,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		7.00000	6,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,600.00000	1,595,000	19.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	19.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,600.00000	2,595,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,600.00000	3,595,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,450.00000	8,455,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	45.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,450.00000	6,455,000	45.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	41.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,450.00000	4,455,000	41.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	31.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,450.00000	2,455,000	31.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		20.00000	18,000	17.71	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		470.00000	473,000	17.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		559.00000	553,000	18.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		9.00000	8,000	18.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,550.00000	1,545,000	19.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	19.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,550.00000	2,545,000	17.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	17.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,550.00000	3,545,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,700.00000	8,705,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	46.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,700.00000	6,705,000	46.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	41.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,700.00000	4,705,000	41.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	32.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,700.00000	2,705,000	32.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		7.00000	7,000	19.42	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		707.00000	712,000	19.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		332.00000	326,000	16.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		32.00000	31,000	16.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,300.00000	1,295,000	20.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,300.00000	2,295,000	18.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	18.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,300.00000	3,295,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,900.00000	8,905,000	49.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	46.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,900.00000	6,905,000	46.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	42.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,900.00000	4,905,000	42.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	33.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,900.00000	2,905,000	33.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		3.00000	3,000	20.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		903.00000	908,000	20.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		179.00000	173,000	15.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		79.00000	78,000	15.26	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,100.00000	1,095,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,100.00000	2,095,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	18.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,100.00000	3,095,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,050.00000	9,055,000	49.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	47.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,050.00000	7,055,000	47.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	42.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,050.00000	5,055,000	42.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	34.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,050.00000	3,055,000	34.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		2.00000	2,000	21.83	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		1,052.00000	1,057,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		98.00000	93,000	14.96	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		148.00000	148,000	14.96	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		951.00000	946,000	20.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		1.00000	1,000	20.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,950.00000	1,945,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	18.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,950.00000	2,945,000	17.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	28.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		2,000.00000	2,005,000	28.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	27.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,850.00000	1,855,000	27.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,251.00000	1,256,000	23.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	23.20	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,401.00000	1,406,000	24.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		1.00000	1,000	24.23	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	26.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,800.00000	1,805,000	26.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	26.30	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,700.00000	1,705,000	26.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	23.55	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,301.00000	1,306,000	23.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		336.00000	339,000	16.68	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		36.00000	34,000	16.68	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		30.00000	27,000	17.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		380.00000	382,000	17.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,201.00000	1,206,000	22.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	22.86	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,541.00000	8,546,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,541.00000	6,546,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,541.00000	4,546,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		8.00000	8,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,549.00000	2,554,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		111.00000	109,000	17.66	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		652.00000	655,000	17.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		538.00000	532,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		79.00000	78,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,462.00000	1,457,000	17.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	17.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,460.00000	2,455,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,459.00000	3,455,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		50.00000	49,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,191.00000	1,195,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	35.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,591.00000	8,596,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,591.00000	6,596,000	32.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	27.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,591.00000	4,596,000	27.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		8.00000	7,000	24.94	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,599.00000	2,603,000	24.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		501.00000	495,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		92.00000	91,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,413.00000	1,408,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	16.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,410.00000	2,405,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,409.00000	3,405,000	23.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	23.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,641.00000	8,646,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	32.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,641.00000	6,646,000	32.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,641.00000	4,646,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		7.00000	7,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,648.00000	2,653,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		96.00000	94,000	18.15	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		737.00000	740,000	18.15	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		465.00000	460,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		106.00000	106,000	14.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,363.00000	1,358,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		4.00000	4,000	16.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,360.00000	2,355,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,359.00000	3,355,000	24.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	24.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,691.00000	8,696,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	32.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,691.00000	6,696,000	32.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	27.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,691.00000	4,696,000	27.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		6.00000	6,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,697.00000	2,702,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		89.00000	88,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		780.00000	784,000	18.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		431.00000	425,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		122.00000	121,000	14.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,314.00000	1,309,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		5.00000	5,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,310.00000	2,305,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	22.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,309.00000	3,305,000	24.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		103.00000	101,000	17.91	0.00	0	27,690
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		694.00000	697,000	17.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,741.00000	8,746,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	32.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,741.00000	6,746,000	32.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	27.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,741.00000	4,746,000	27.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		6.00000	6,000	25.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,747.00000	2,752,000	25.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		83.00000	82,000	18.63	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		824.00000	828,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		398.00000	393,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		139.00000	139,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,264.00000	1,259,000	15.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		5.00000	5,000	15.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,260.00000	2,255,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	21.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,259.00000	3,255,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	24.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,791.00000	8,796,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	32.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,791.00000	6,796,000	32.69	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	12.20	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,791.00000	4,796,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		5.00000	5,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,796.00000	2,801,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		78.00000	76,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		869.00000	872,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		367.00000	362,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		158.00000	158,000	14.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,215.00000	1,210,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		6.00000	6,000	15.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,210.00000	2,205,000	21.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,209.00000	3,205,000	24.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	24.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,841.00000	8,846,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	32.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,841.00000	6,846,000	32.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	27.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,841.00000	4,846,000	27.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		5.00000	5,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,846.00000	2,851,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		73.00000	71,000	19.12	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		914.00000	917,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		337.00000	333,000	14.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		178.00000	179,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,165.00000	1,160,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		6.00000	6,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,160.00000	2,155,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,159.00000	3,155,000	24.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	24.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,041.00000	9,046,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,041.00000	7,046,000	33.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	28.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,041.00000	5,046,000	28.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		3.00000	3,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,044.00000	3,049,000	25.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		56.00000	55,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,097.00000	1,101,000	20.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		239.00000	235,000	15.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		280.00000	281,000	15.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		970.00000	965,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		11.00000	11,000	14.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,960.00000	1,955,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,959.00000	2,955,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	25.27	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	16.40	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,991.00000	8,996,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,991.00000	6,996,000	33.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	28.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,991.00000	4,996,000	28.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		4.00000	4,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,995.00000	3,000,000	25.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		60.00000	59,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,051.00000	1,055,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		259.00000	254,000	15.00	0.00	0	7,307
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		250.00000	250,000	15.00	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,018.00000	1,013,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		9.00000	9,000	14.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,010.00000	2,005,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,009.00000	3,005,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		47.00000	46,000	20.81	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,238.00000	1,242,000	20.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,091.00000	9,096,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	33.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,091.00000	7,096,000	33.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	28.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,091.00000	5,096,000	28.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		3.00000	3,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,094.00000	3,099,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		53.00000	52,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,144.00000	1,148,000	20.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		221.00000	217,000	15.48	0.00	0	33,300
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		312.00000	313,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		923.00000	918,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		14.00000	14,000	14.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,911.00000	1,906,000	20.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	2,000	20.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,909.00000	2,905,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	25.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		68.00000	67,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		959.00000	963,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,441.00000	8,446,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	31.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,441.00000	6,446,000	31.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,441.00000	4,446,000	26.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		10.00000	10,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,451.00000	2,456,000	24.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		129.00000	126,000	17.18	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		570.00000	572,000	17.18	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		616.00000	610,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		57.00000	56,000	14.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,562.00000	1,557,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,560.00000	2,555,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,559.00000	3,555,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,491.00000	8,496,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	31.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,491.00000	6,496,000	31.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	26.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,491.00000	4,496,000	26.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		9.00000	9,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,500.00000	2,505,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		119.00000	117,000	17.42	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		610.00000	613,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		576.00000	571,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		67.00000	67,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,512.00000	1,507,000	17.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		3.00000	3,000	17.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,510.00000	2,505,000	23.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	23.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,509.00000	3,505,000	23.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	23.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,891.00000	8,896,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	32.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,891.00000	6,896,000	32.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	27.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,891.00000	4,896,000	27.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		4.00000	4,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,895.00000	2,900,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		310.00000	305,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		201.00000	201,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,116.00000	1,111,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		7.00000	7,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,110.00000	2,105,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,109.00000	3,105,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	25.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,941.00000	8,946,000	35.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	33.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,941.00000	6,946,000	33.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	27.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,941.00000	4,946,000	27.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		4.00000	4,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,945.00000	2,950,000	25.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		64.00000	63,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,005.00000	1,009,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		283.00000	279,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		224.00000	225,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,067.00000	1,062,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		8.00000	8,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,060.00000	2,055,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,059.00000	3,055,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	34.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,641.00000	7,646,000	34.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	29.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,641.00000	5,646,000	29.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,642.00000	3,647,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		29.00000	29,000	22.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,670.00000	1,675,000	22.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,359.00000	4,355,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,719.00000	1,724,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		28.00000	28,000	23.23	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		18.00000	18,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,109.00000	2,114,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		25.00000	25,000	23.72	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		1,816.00000	1,821,000	23.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		17.00000	17,000	24.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,158.00000	2,163,000	24.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		139.00000	136,000	16.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		530.00000	532,000	16.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,525.00000	1,529,000	22.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		34.00000	33,000	22.26	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		380.00000	381,000	15.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		189.00000	185,000	15.97	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,429.00000	1,433,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		38.00000	37,000	21.78	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		162.00000	158,000	16.45	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		453.00000	454,000	16.45	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,622.00000	1,626,000	22.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		31.00000	30,000	22.75	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		345.00000	346,000	15.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		204.00000	200,000	15.73	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		211.00000	208,000	17.35	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		693.00000	695,000	17.35	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		200.00000	198,000	17.55	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		732.00000	735,000	17.55	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		222.00000	219,000	17.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		654.00000	656,000	17.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,113.00000	1,117,000	19.33	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		131.00000	130,000	19.33	0.00	0	30,000



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		3,011.00000	3,017,000	25.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		29.00000	30,000	25.67	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		241.00000	242,000	15.13	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		459.00000	455,000	15.13	0.00	0	33,350
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,025.00000	1,029,000	18.94	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		143.00000	142,000	18.94	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		341.00000	342,000	15.37	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		359.00000	355,000	15.37	0.00	0	12,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Put		372.00000	373,000	15.57	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.55	Call		340.00000	336,000	15.57	0.00	0	371
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		516.00000	511,000	15.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		340.00000	341,000	15.45	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		492.00000	487,000	15.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		366.00000	367,000	15.52	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		541.00000	537,000	15.37	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		315.00000	317,000	15.37	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>527,462</b>
<b>Total \$ / R</b>										<b>36,799,377.10</b>	<b>5,018</b>	<b>865,220</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.37110	11.44170			614,039.40	54	21,923
£ / R	On	13/12/2010	Foreign Exchange Future			11.53540	11.60680			0.00	0	12,810
£ / R	On	14/03/2011	Foreign Exchange Future			11.69750	11.77000			0.00	0	530
<b>Total £ / R Future</b>										<b>614,039.40</b>	<b>54</b>	<b>35,263</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		5.00000	4,000	20.39	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,363.00000	1,433,000	20.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		7.00000	5,000	19.96	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,265.00000	1,334,000	19.96	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		6.00000	4,000	20.18	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,314.00000	1,383,000	20.18	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		602.00000	661,000	16.98	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		44.00000	32,000	16.98	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		302.00000	267,000	15.99	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		595.00000	632,000	15.99	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		560.00000	596,000	15.84	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		317.00000	281,000	15.84	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		545.00000	496,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		575.00000	599,000	15.39	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		525.00000	478,000	15.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		605.00000	631,000	15.51	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		564.00000	515,000	15.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		544.00000	568,000	15.28	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Put		391.00000	406,000	14.88	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.45	Call		711.00000	653,000	14.88	0.00	0	870
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Put		1,102.00000	1,142,000	17.10	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	12.55	Call		322.00000	289,000	17.10	0.00	0	870
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>2,207</b>
<b>Total £ / R</b>										<b>614,039.40</b>	<b>54</b>	<b>37,470</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08520	0.08550			0.00	0	273
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08690			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>273</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		333.00000	307,000	18.35		0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		73.00000	77,000	18.35		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		422.00000	406,000	19.17		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		332.00000	346,000	19.17		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		154.00000	149,000	23.20		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Put		1,064.00000	1,089,000	23.20		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,126.00000	1,097,000	17.68		0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		36.00000	37,000	17.68		0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>273</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.39130	9.37590				1,051,825.60	112	18,883
€ / R	On	13/12/2010	Foreign Exchange Future			9.52920	9.51340				0.00	0	8,103
€ / R	On	14/03/2011	Foreign Exchange Future			9.66430	9.64920				0.00	0	8,620
<b>Total € / R Future</b>											<b>1,051,825.60</b>	<b>112</b>	<b>35,606</b>
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		0.00000	0,000	24.57		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,289.00000	2,274,000	24.57		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		8.00000	7,000	17.26		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		832.00000	816,000	17.26		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,127.00000	1,112,000	18.79		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		3.00000	3,000	18.79		0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		640.00000	624,000	16.24		0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		16.00000	15,000	16.24		0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		457.00000	440,000	15.23		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		33.00000	31,000	15.23	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		181.00000	188,000	13.60	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		105.00000	97,000	13.60	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,687.00000	10,671,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,687.00000	8,671,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	28.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,687.00000	6,671,000	28.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	23.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,688.00000	4,672,000	23.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		9.00000	11,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,696.00000	2,682,000	21.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		37.00000	40,000	19.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,724.00000	1,711,000	19.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		121.00000	120,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		808.00000	791,000	16.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		473.00000	480,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		160.00000	151,000	13.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,322.00000	1,340,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		9.00000	11,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		12.00000	13,000	21.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,549.00000	2,534,000	21.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,737.00000	10,721,000	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	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,737.00000	8,721,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,737.00000	6,721,000	28.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	24.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,738.00000	4,722,000	24.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		9.00000	10,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,746.00000	2,731,000	21.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		35.00000	38,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,772.00000	1,759,000	20.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		113.00000	113,000	16.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		850.00000	834,000	16.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		442.00000	447,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		179.00000	168,000	13.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,273.00000	1,291,000	14.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		10.00000	12,000	14.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,437.00000	11,421,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,437.00000	9,421,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	29.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,437.00000	7,421,000	29.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	25.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,437.00000	5,421,000	25.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		3.00000	3,000	22.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,440.00000	3,424,000	22.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		14.00000	16,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,451.00000	2,437,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		48.00000	51,000	18.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,485.00000	1,472,000	18.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		168.00000	166,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		605.00000	587,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		645.00000	660,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		82.00000	81,000	13.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,337.00000	11,321,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,337.00000	9,321,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	29.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,337.00000	7,321,000	29.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,337.00000	5,321,000	25.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		4.00000	4,000	22.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,341.00000	3,325,000	22.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		16.00000	18,000	21.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,353.00000	2,339,000	21.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		54.00000	57,000	18.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,391.00000	1,378,000	18.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		193.00000	190,000	14.83	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		530.00000	511,000	14.83	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	8.85	Call		723.00000	740,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		60.00000	61,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,487.00000	10,471,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,487.00000	8,471,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	27.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,487.00000	6,471,000	27.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	23.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,488.00000	4,472,000	23.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		13.00000	15,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,500.00000	2,486,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		45.00000	49,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,532.00000	1,520,000	19.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		157.00000	156,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		644.00000	627,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		608.00000	621,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		95.00000	92,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,520.00000	1,536,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	7,000	15.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,587.00000	10,571,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,587.00000	8,571,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	27.82	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	Put		6,587.00000	6,571,000	27.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	23.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,588.00000	4,572,000	23.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		11.00000	13,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,598.00000	2,584,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		41.00000	44,000	19.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,628.00000	1,615,000	19.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		138.00000	137,000	15.77	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		725.00000	708,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		538.00000	548,000	13.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		125.00000	119,000	13.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,421.00000	1,438,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		8.00000	9,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,887.00000	10,871,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,887.00000	8,871,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	28.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,887.00000	6,871,000	28.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	24.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,888.00000	4,872,000	24.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		7.00000	8,000	21.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,894.00000	2,879,000	21.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		30.00000	34,000	20.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,917.00000	1,905,000	20.63	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		93.00000	94,000	16.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		980.00000	965,000	16.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		359.00000	359,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		246.00000	230,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,126.00000	1,145,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		13.00000	16,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		11,037.00000	11,021,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		9,037.00000	9,021,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		7,037.00000	7,021,000	28.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	24.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		5,038.00000	5,022,000	24.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		6.00000	6,000	21.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		3,043.00000	3,027,000	21.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		25.00000	29,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		2,062.00000	2,050,000	21.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		77.00000	79,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,114.00000	1,100,000	17.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		291.00000	286,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		328.00000	307,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		983.00000	1,002,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		20.00000	23,000	13.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	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	13/12/2010	Foreign Exchange Option	19.85	Put		10,337.00000	10,321,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,337.00000	8,321,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,337.00000	6,321,000	27.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	23.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,338.00000	4,322,000	23.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,668.00000	1,685,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	6,000	16.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,387.00000	10,371,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,387.00000	8,371,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,387.00000	6,371,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	23.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,388.00000	4,372,000	23.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		15.00000	17,000	21.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,402.00000	2,388,000	21.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		51.00000	54,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,438.00000	1,425,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		180.00000	178,000	15.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		567.00000	549,000	15.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		684.00000	699,000	13.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		71.00000	70,000	13.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,619.00000	1,635,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	6,000	16.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,437.00000	10,421,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,437.00000	8,421,000	30.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	27.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,437.00000	6,421,000	27.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	23.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,438.00000	4,422,000	23.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,569.00000	1,586,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	7,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		893.00000	877,000	16.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		106.00000	106,000	16.51	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		272.00000	267,000	13.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		359.00000	338,000	13.89	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		413.00000	416,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		200.00000	187,000	13.46	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		364.00000	355,000	14.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		515.00000	491,000	14.28	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		347.00000	339,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		548.00000	525,000	14.43	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		381.00000	372,000	14.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		482.00000	458,000	14.13	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		340.00000	320,000	13.72	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		489.00000	484,000	13.72	0.00	0	10,429
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		961.00000	941,000	16.11	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		210.00000	205,000	16.11	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		1,043.00000	1,024,000	16.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		192.00000	188,000	16.41	0.00	0	4,508
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>39,714</b>
<b>Total € / R</b>										<b>1,051,825.60</b>	<b>112</b>	<b>75,320</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.57780	6.52550			0.00	0	7,991
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.59970	6.54730			65,997.00	10	8,175
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.62300	6.57060			132,460.00	20	276
<b>Total AU\$ / R Future</b>										<b>198,457.00</b>	<b>30</b>	<b>16,442</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		10.00000	12,000	13.80	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		385.00000	334,000	13.80	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		78.00000	87,000	13.23	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		431.00000	387,000	13.23	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		473.00000	428,000	13.51	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		70.00000	78,000	13.51	0.00	0	200
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Call		203.00000	220,000	12.78	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.70	Put		332.00000	297,000	12.78	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Call		189.00000	204,000	13.03	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.75	Put		368.00000	331,000	13.03	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Call		219.00000	238,000	12.53	0.00	0	0
AU\$ / R	On	14/03/2011	Foreign Exchange Option	6.65	Put		298.00000	265,000	12.53	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>200</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>								<b>198,457.00</b>	<b>30</b>	<b>16,642</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			7.06060	6.98570				0.00	0	70
CAD/ R On 13/12/2010 Foreign Exchange Future			7.15290	7.07780				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>70</b>
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		7.00000	7,000	14.08		0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		521.00000	446,000	14.08		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		32.00000	40,000	12.41		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		654.00000	587,000	12.41		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		28.00000	35,000	12.59		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		700.00000	632,000	12.59		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		37.00000	46,000	12.24		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		609.00000	543,000	12.24		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total Futures</b>								<b>38,663,699.10</b>	<b>5,214</b>	<b>425,412</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>569,583</b>
<b>Grand Total:</b>								<b>38,663,699.10</b>	<b>5,214</b>	<b>994,995</b>