



# Currency Derivatives Daily MTM Report

Daily summary for: 03/08/2010

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			7.33100	7.30990			117,083,401.00	15,971	235,659
\$ / R	On	13/12/2010	Foreign Exchange Future			7.42580	7.40420			1,492,585.80	201	46,104
\$ / R	On	14/03/2011	Foreign Exchange Future			7.52380	7.50190			1,617,617.00	215	5,365
\$ / R	On	13/06/2011	Foreign Exchange Future			7.62310	7.59990			0.00	0	2,900
<b>Total \$ / R Future</b>										<b>120,193,603.80</b>	<b>16,387</b>	<b>290,028</b>
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,540.00000	8,519,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	42.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,540.00000	6,519,000	42.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	38.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,540.00000	4,519,000	38.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	28.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,540.00000	2,519,000	28.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		483.00000	502,000	16.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		23.00000	21,000	16.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,460.00000	1,481,000	20.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,460.00000	2,481,000	20.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	20.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,460.00000	3,481,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,490.00000	8,469,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	42.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,490.00000	6,469,000	42.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	38.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,490.00000	4,469,000	38.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	27.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,490.00000	2,469,000	27.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		28.00000	29,000	16.80	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		518.00000	498,000	16.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		529.00000	548,000	16.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		19.00000	17,000	16.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,510.00000	1,531,000	21.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,510.00000	2,531,000	20.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	20.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,510.00000	3,531,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		24.00000	25,000	17.07	0.00	0	669
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		564.00000	544,000	17.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,590.00000	8,569,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,590.00000	6,569,000	42.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	38.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,590.00000	4,569,000	38.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	28.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,590.00000	2,569,000	28.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		20.00000	21,000	17.34	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		610.00000	590,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		439.00000	457,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		29.00000	26,000	16.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,410.00000	1,431,000	20.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,410.00000	2,431,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,410.00000	3,431,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,640.00000	8,619,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,640.00000	6,619,000	42.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	38.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,640.00000	4,619,000	38.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	28.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,640.00000	2,619,000	28.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		17.00000	17,000	17.60	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		657.00000	636,000	17.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		396.00000	414,000	16.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		36.00000	33,000	16.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,360.00000	1,381,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,360.00000	2,381,000	21.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,360.00000	3,381,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,740.00000	8,719,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	42.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,740.00000	6,719,000	42.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	39.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,740.00000	4,719,000	39.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,740.00000	2,719,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		12.00000	12,000	18.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		752.00000	731,000	18.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		315.00000	331,000	15.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		55.00000	50,000	15.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,260.00000	1,281,000	20.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.05	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		2,260.00000	2,281,000	21.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,260.00000	3,281,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,790.00000	8,769,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	42.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,790.00000	6,769,000	42.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	39.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,790.00000	4,769,000	39.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	29.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,790.00000	2,769,000	29.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		10.00000	11,000	18.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		800.00000	780,000	18.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		276.00000	292,000	15.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		66.00000	61,000	15.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,210.00000	1,231,000	19.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	19.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,210.00000	2,231,000	21.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,210.00000	3,231,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,840.00000	8,819,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	42.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,840.00000	6,819,000	42.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	39.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,840.00000	4,819,000	39.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	30.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,840.00000	2,819,000	30.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		9.00000	9,000	18.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		849.00000	828,000	18.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		240.00000	256,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		80.00000	75,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,161.00000	1,182,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,160.00000	2,181,000	22.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,160.00000	3,181,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,990.00000	8,969,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	43.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,990.00000	6,969,000	43.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	39.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,990.00000	4,969,000	39.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	31.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,990.00000	2,969,000	31.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		146.00000	159,000	14.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		136.00000	128,000	14.63	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	6.30	Call		1,011.00000	1,032,000	18.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	18.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,010.00000	2,031,000	22.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,010.00000	3,031,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,940.00000	8,919,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	43.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,940.00000	6,919,000	43.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	39.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,940.00000	4,919,000	39.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	30.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,940.00000	2,919,000	30.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		6.00000	7,000	19.20	0.00	0	55,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		946.00000	926,000	19.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		175.00000	189,000	14.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		115.00000	108,000	14.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,061.00000	1,082,000	19.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,060.00000	2,081,000	22.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,060.00000	3,081,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	44.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		9,090.00000	9,069,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	43.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		7,090.00000	7,069,000	43.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	39.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		5,090.00000	5,069,000	39.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	31.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		3,090.00000	3,069,000	31.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		4.00000	4,000	19.99	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,094.00000	1,073,000	19.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		107.00000	113,000	14.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		197.00000	182,000	14.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		913.00000	933,000	18.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		3.00000	2,000	18.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		1,910.00000	1,931,000	23.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	23.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		2,910.00000	2,931,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	18.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		5.00000	6,000	19.46	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		995.00000	975,000	19.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,390.00000	8,369,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	42.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,390.00000	6,369,000	42.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	38.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,390.00000	4,369,000	38.33	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	27.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,390.00000	2,369,000	27.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		39.00000	41,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		429.00000	410,000	16.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		622.00000	641,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		12.00000	10,000	17.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,610.00000	1,631,000	21.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,610.00000	2,631,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,610.00000	3,631,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,440.00000	8,419,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	42.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,440.00000	6,419,000	42.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	38.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,440.00000	4,419,000	38.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,440.00000	2,419,000	27.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		33.00000	35,000	16.54	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		473.00000	454,000	16.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		575.00000	594,000	16.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		15.00000	13,000	16.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,560.00000	1,581,000	21.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,560.00000	2,581,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,560.00000	3,581,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,690.00000	8,669,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	42.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,690.00000	6,669,000	42.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	38.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,690.00000	4,669,000	38.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	29.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,690.00000	2,669,000	29.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		14.00000	15,000	17.87	0.00	0	20,500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		704.00000	684,000	17.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		355.00000	372,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		45.00000	41,000	15.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,310.00000	1,331,000	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		2,310.00000	2,331,000	21.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	21.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,310.00000	3,331,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,890.00000	8,869,000	44.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	43.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,890.00000	6,869,000	43.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	39.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,890.00000	4,869,000	39.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	30.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,890.00000	2,869,000	30.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		7.00000	8,000	18.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		897.00000	877,000	18.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		206.00000	221,000	15.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		96.00000	90,000	15.05	0.00	0	15,000
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,111.00000	1,132,000	19.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	19.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,110.00000	2,131,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,110.00000	3,131,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		9,040.00000	9,019,000	44.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	43.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		7,040.00000	7,019,000	43.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		5,040.00000	5,019,000	39.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	31.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		3,040.00000	3,019,000	31.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		5.00000	5,000	19.73	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		1,045.00000	1,024,000	19.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		125.00000	132,000	14.41	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		165.00000	151,000	14.41	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		962.00000	983,000	18.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	18.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		1,960.00000	1,981,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		2,960.00000	2,981,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	24.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,990.00000	1,969,000	24.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		1.00000	1,000	23.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,841.00000	1,820,000	23.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,243.00000	1,222,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		3.00000	3,000	20.79	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,392.00000	1,371,000	21.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		2.00000	2,000	21.59	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	23.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,791.00000	1,770,000	23.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	23.18	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,691.00000	1,670,000	23.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	21.06	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,292.00000	1,271,000	21.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		345.00000	327,000	15.74	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		55.00000	58,000	15.74	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		47.00000	49,000	16.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		387.00000	368,000	16.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		1,193.00000	1,172,000	20.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		3.00000	3,000	20.52	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,546.00000	8,524,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	30.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,546.00000	6,524,000	30.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,546.00000	4,524,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		10.00000	10,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,556.00000	2,534,000	24.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		120.00000	122,000	17.25	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		666.00000	646,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		541.00000	557,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		87.00000	81,000	14.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,458.00000	1,479,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		4.00000	3,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,455.00000	2,476,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,454.00000	3,476,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		56.00000	57,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,202.00000	1,181,000	20.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	34.05	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		8,596.00000	8,574,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	30.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,596.00000	6,574,000	30.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,596.00000	4,574,000	25.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		9.00000	9,000	24.15	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,605.00000	2,583,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		505.00000	519,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		101.00000	93,000	14.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,409.00000	1,430,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		5.00000	4,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,405.00000	2,426,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	22.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,404.00000	3,426,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,646.00000	8,624,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,646.00000	6,624,000	30.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,646.00000	4,624,000	26.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		9.00000	9,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,655.00000	2,633,000	24.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		105.00000	106,000	17.71	0.00	0	16,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		751.00000	730,000	17.71	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		470.00000	484,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		116.00000	108,000	14.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,359.00000	1,380,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		5.00000	4,000	16.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,355.00000	2,376,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,354.00000	3,376,000	23.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,696.00000	8,674,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,696.00000	6,674,000	30.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,696.00000	4,674,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		8.00000	8,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,704.00000	2,682,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		98.00000	100,000	17.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		794.00000	774,000	17.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		436.00000	449,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		132.00000	123,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,310.00000	1,331,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		6.00000	5,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,305.00000	2,326,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	21.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,304.00000	3,326,000	24.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	24.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		112.00000	114,000	17.48	0.00	0	21,440
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		708.00000	688,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,746.00000	8,724,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,746.00000	6,724,000	30.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,746.00000	4,724,000	26.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		7.00000	7,000	24.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,753.00000	2,731,000	24.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		92.00000	93,000	18.17	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		838.00000	817,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		404.00000	416,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		150.00000	140,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,260.00000	1,281,000	15.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		6.00000	5,000	15.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,255.00000	2,276,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,254.00000	3,276,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,796.00000	8,774,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	31.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,796.00000	6,774,000	31.00	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,796.00000	4,774,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		7.00000	7,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,803.00000	2,781,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		86.00000	87,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		882.00000	861,000	18.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		374.00000	385,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		170.00000	159,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,211.00000	1,232,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		7.00000	6,000	15.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,205.00000	2,226,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	21.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,204.00000	3,226,000	24.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,846.00000	8,824,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	31.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,846.00000	6,824,000	31.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	26.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,846.00000	4,824,000	26.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		6.00000	6,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,852.00000	2,830,000	24.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		81.00000	82,000	18.63	0.00	0	4,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		927.00000	906,000	18.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		345.00000	355,000	14.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		191.00000	179,000	14.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,162.00000	1,183,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		8.00000	7,000	15.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,155.00000	2,177,000	21.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,154.00000	3,176,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		9,046.00000	9,024,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	31.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		7,046.00000	7,024,000	31.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	26.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		5,046.00000	5,024,000	26.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		4.00000	4,000	24.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		3,050.00000	3,028,000	24.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		63.00000	64,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,109.00000	1,088,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		248.00000	255,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		294.00000	279,000	14.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		967.00000	988,000	14.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		13.00000	12,000	14.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		1,956.00000	1,977,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		2.00000	1,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		2,954.00000	2,976,000	25.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,996.00000	8,974,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	31.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,996.00000	6,974,000	31.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	26.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,996.00000	4,974,000	26.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		5.00000	5,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		3,001.00000	2,979,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		67.00000	68,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		1,063.00000	1,042,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		268.00000	275,000	14.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		264.00000	249,000	14.72	0.00	0	48,000
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,015.00000	1,036,000	14.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		11.00000	10,000	14.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,005.00000	2,027,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	20.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,004.00000	3,026,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		53.00000	54,000	20.25	0.00	0	3,185
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,249.00000	1,228,000	20.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		9,096.00000	9,074,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	31.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		7,096.00000	7,074,000	31.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	27.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		5,096.00000	5,074,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		4.00000	4,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		3,100.00000	3,078,000	24.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		60.00000	60,000	19.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,156.00000	1,134,000	19.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		230.00000	236,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		326.00000	310,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		921.00000	941,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		17.00000	15,000	14.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		1,906.00000	1,927,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		2.00000	1,000	19.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		2,904.00000	2,926,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		76.00000	77,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		972.00000	951,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,446.00000	8,424,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	30.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,446.00000	6,424,000	30.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,446.00000	4,424,000	25.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		12.00000	12,000	24.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,458.00000	2,436,000	24.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		138.00000	141,000	16.79	0.00	0	14,644
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		584.00000	565,000	16.79	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	6.85	Call		617.00000	635,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		63.00000	59,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,557.00000	1,579,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,554.00000	2,576,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	23.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,554.00000	3,576,000	23.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,496.00000	8,474,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	30.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,496.00000	6,474,000	30.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,496.00000	4,474,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		11.00000	11,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,507.00000	2,485,000	24.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		129.00000	131,000	17.02	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		625.00000	605,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		579.00000	595,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		75.00000	69,000	14.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,508.00000	1,529,000	17.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		4.00000	3,000	17.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,505.00000	2,526,000	22.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	22.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,504.00000	3,526,000	23.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,896.00000	8,874,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,896.00000	6,874,000	31.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	26.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,896.00000	4,874,000	26.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		6.00000	6,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,902.00000	2,880,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		318.00000	327,000	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		214.00000	201,000	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,112.00000	1,134,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		8.00000	8,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,105.00000	2,127,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	20.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,104.00000	3,126,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,946.00000	8,924,000	34.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	31.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,946.00000	6,924,000	31.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	26.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,946.00000	4,924,000	26.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		5.00000	5,000	24.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,951.00000	2,929,000	24.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		71.00000	72,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		1,017.00000	996,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		292.00000	300,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		238.00000	224,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,063.00000	1,085,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		9.00000	9,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,055.00000	2,077,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,054.00000	3,076,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,646.00000	7,624,000	33.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	28.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,646.00000	5,624,000	28.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,647.00000	3,625,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		34.00000	34,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,680.00000	1,658,000	22.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,354.00000	4,376,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	21.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,729.00000	1,707,000	22.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		33.00000	33,000	22.55	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		22.00000	22,000	23.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		2,118.00000	2,096,000	23.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		30.00000	30,000	23.01	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	9.20	Put		1,826.00000	1,804,000	23.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		20.00000	20,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,166.00000	2,144,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		148.00000	151,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		544.00000	525,000	16.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		1,535.00000	1,513,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		39.00000	39,000	21.63	0.00	0	30,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Put		394.00000	377,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.60	Call		198.00000	203,000	15.64	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Put		1,439.00000	1,418,000	21.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.80	Call		43.00000	44,000	21.17	0.00	0	15,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Call		171.00000	175,000	16.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.70	Put		467.00000	449,000	16.10	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		1,632.00000	1,610,000	22.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		36.00000	36,000	22.09	0.00	0	20,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Put		360.00000	343,000	15.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.55	Call		214.00000	219,000	15.41	0.00	0	4,000
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		216.00000	220,000	17.17	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		714.00000	696,000	17.17	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		206.00000	209,000	17.36	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		754.00000	735,000	17.36	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		227.00000	231,000	16.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		675.00000	657,000	16.98	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,134.00000	1,114,000	19.05	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		136.00000	138,000	19.05	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		3,030.00000	3,008,000	25.15	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		32.00000	32,000	25.15	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Put		259.00000	247,000	15.08	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.30	Call		461.00000	471,000	15.08	0.00	0	27,300
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Put		1,046.00000	1,027,000	18.67	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.40	Call		148.00000	151,000	18.67	0.00	0	3,000
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Put		0.00000	346,000	15.30	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.50	Call		0.00000	370,000	15.30	4,440,000.00	12,000	12,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		512.00000	522,000	15.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		362.00000	349,000	15.44	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		489.00000	498,000	15.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		389.00000	375,000	15.51	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		537.00000	548,000	15.38	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		337.00000	325,000	15.38	0.00	0	0
<b>Total \$ / R Option</b>										<b>4,440,000.00</b>	<b>12,000</b>	<b>467,034</b>
<b>Total \$ / R</b>										<b>124,633,603.80</b>	<b>28,387</b>	<b>757,062</b>
£ / R	On	13/09/2010	Foreign Exchange Future			11.68460	11.61670			2,161,651.00	185	21,442
£ / R	On	13/12/2010	Foreign Exchange Future			11.82970	11.76100			33,525,369.80	2,834	12,755
£ / R	On	14/03/2011	Foreign Exchange Future			11.97820	11.90810			167,694.80	14	534
<b>Total £ / R Future</b>										<b>35,854,715.60</b>	<b>3,033</b>	<b>34,731</b>
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		22.00000	18,000	17.33	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,205.00000	1,133,000	17.33	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		27.00000	22,000	16.99	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,110.00000	1,037,000	16.99	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	12.75	Call		24.00000	20,000	17.16	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,157.00000	1,085,000	17.16	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		486.00000	423,000	14.65	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		103.00000	108,000	14.65	0.00	0	417
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		359.00000	378,000	14.48	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		498.00000	448,000	14.48	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		465.00000	417,000	14.32	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		376.00000	397,000	14.32	0.00	0	50
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Call		602.00000	628,000	14.43	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.80	Put		494.00000	450,000	14.43	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Call		580.00000	605,000	14.49	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.85	Put		522.00000	477,000	14.49	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Call		626.00000	653,000	14.36	0.00	0	0
£ / R	On	14/03/2011	Foreign Exchange Option	11.75	Put		468.00000	425,000	14.36	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>467</b>
<b>Total £ / R</b>										<b>35,854,715.60</b>	<b>3,033</b>	<b>35,198</b>
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08540	0.08460			854.00	10	303
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08580			0.00	0	0
<b>Total ¥ / R Future</b>										<b>854.00</b>	<b>10</b>	<b>303</b>
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		296.00000	343,000	17.11	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		126.00000	93,000	17.11	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Call		394.00000	428,000	19.18	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.09	Put		414.00000	368,000	19.18	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.10	Call		154.00000	166,000	22.94	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	0.10	Put		1,174.00000	1,106,000	22.94	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Call		1,034.00000	1,106,000	17.67	0.00	0	0
¥ / R	On	13/12/2010	Foreign Exchange Option	0.08	Put		54.00000	46,000	17.67	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>854.00</b>	<b>10</b>	<b>303</b>
€ / R	On	13/09/2010	Foreign Exchange Future			9.68800	9.63400			1,462,888.00	151	16,418
€ / R	On	13/12/2010	Foreign Exchange Future			9.80890	9.75400			0.00	0	8,188
€ / R	On	14/03/2011	Foreign Exchange Future			9.93290	9.87760			0.00	0	8,620
<b>Total € / R Future</b>										<b>1,462,888.00</b>	<b>151</b>	<b>33,226</b>
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		1.00000	1,000	19.98	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,032.00000	1,978,000	19.98	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		32.00000	36,000	14.49	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		598.00000	548,000	14.49	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		879.00000	826,000	15.61	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		13.00000	14,000	15.61	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		425.00000	378,000	13.74	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		59.00000	66,000	13.74	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		271.00000	231,000	12.99	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		105.00000	119,000	12.99	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		391.00000	432,000	13.63	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		57.00000	44,000	13.63	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,446.00000	10,391,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	29.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,446.00000	8,391,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,446.00000	6,391,000	26.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	22.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,447.00000	4,392,000	22.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		21.00000	23,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,467.00000	2,414,000	20.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		62.00000	65,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,508.00000	1,456,000	18.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		177.00000	188,000	14.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		623.00000	579,000	14.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		650.00000	691,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		96.00000	82,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,563.00000	1,617,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		9.00000	8,000	15.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		26.00000	28,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,322.00000	2,269,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,496.00000	10,441,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,496.00000	8,441,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,496.00000	6,441,000	26.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,497.00000	4,442,000	22.38	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	12.25	Call		19.00000	21,000	20.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,515.00000	2,462,000	20.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		59.00000	62,000	18.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,555.00000	1,503,000	18.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		167.00000	177,000	14.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		663.00000	618,000	14.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		613.00000	652,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		109.00000	93,000	12.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,514.00000	1,568,000	15.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		10.00000	9,000	15.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,196.00000	11,141,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,196.00000	9,141,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	27.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,196.00000	7,141,000	27.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	23.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,197.00000	5,142,000	23.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		7.00000	7,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,203.00000	3,148,000	21.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		30.00000	32,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,226.00000	2,173,000	20.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		78.00000	82,000	17.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,274.00000	1,223,000	17.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		242.00000	257,000	13.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		438.00000	398,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		852.00000	898,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		48.00000	39,000	12.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,096.00000	11,041,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,096.00000	9,041,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,096.00000	7,041,000	27.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	23.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,097.00000	5,042,000	23.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		8.00000	9,000	21.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,104.00000	3,050,000	21.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		35.00000	37,000	20.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,131.00000	2,078,000	20.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		86.00000	91,000	17.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,182.00000	1,132,000	17.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		274.00000	292,000	13.23	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		370.00000	333,000	13.23	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		939.00000	987,000	12.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		35.00000	28,000	12.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,246.00000	10,191,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,246.00000	8,191,000	29.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	25.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,246.00000	6,191,000	25.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		2.00000	2,000	21.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,248.00000	4,193,000	21.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		28.00000	30,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,274.00000	2,221,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		74.00000	78,000	17.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,320.00000	1,269,000	17.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		227.00000	241,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		473.00000	432,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		810.00000	854,000	12.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		56.00000	45,000	12.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,761.00000	1,815,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		7.00000	6,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,346.00000	10,291,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,346.00000	8,291,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,346.00000	6,291,000	25.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,347.00000	4,292,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		24.00000	26,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,370.00000	2,317,000	20.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		68.00000	71,000	17.98	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	11.10	Put		1,414.00000	1,362,000	17.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		200.00000	213,000	14.18	0.00	0	375
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		546.00000	504,000	14.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		728.00000	771,000	12.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		74.00000	62,000	12.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,662.00000	1,716,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		8.00000	7,000	15.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,646.00000	10,591,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,646.00000	8,591,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	26.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,646.00000	6,591,000	26.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,647.00000	4,592,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		16.00000	17,000	20.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,662.00000	2,608,000	20.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		52.00000	54,000	19.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,698.00000	1,645,000	19.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		140.00000	148,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		786.00000	739,000	15.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		509.00000	544,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		155.00000	135,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,367.00000	1,420,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		13.00000	11,000	14.39	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,796.00000	10,741,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,796.00000	8,741,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	26.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,796.00000	6,741,000	26.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,797.00000	4,742,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		12.00000	13,000	20.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,808.00000	2,754,000	20.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		46.00000	48,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,842.00000	1,789,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		118.00000	125,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		914.00000	866,000	15.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		417.00000	447,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		213.00000	188,000	12.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,221.00000	1,274,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		17.00000	15,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,096.00000	10,041,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,096.00000	8,041,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	25.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,096.00000	6,041,000	25.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		2.00000	2,000	21.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,098.00000	4,043,000	21.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,909.00000	1,963,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		5.00000	4,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,146.00000	10,091,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,146.00000	8,091,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	25.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,146.00000	6,091,000	25.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		2.00000	2,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,148.00000	4,093,000	21.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		32.00000	35,000	20.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,178.00000	2,126,000	20.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		82.00000	86,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,228.00000	1,177,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		257.00000	274,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		403.00000	365,000	13.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		895.00000	942,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		41.00000	33,000	12.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,860.00000	1,914,000	16.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		6.00000	5,000	16.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,196.00000	10,141,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	29.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,196.00000	8,141,000	29.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	25.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,196.00000	6,141,000	25.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		2.00000	2,000	21.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,198.00000	4,143,000	21.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,810.00000	1,864,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		6.00000	5,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		704.00000	658,000	14.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		158.00000	167,000	14.94	0.00	0	60
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Call		388.00000	417,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.60	Put		234.00000	208,000	12.93	0.00	0	750
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Call		577.00000	615,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.30	Put		123.00000	106,000	12.77	0.00	0	1,125
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Call		453.00000	481,000	13.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.80	Put		375.00000	348,000	13.37	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Call		429.00000	456,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.85	Put		401.00000	373,000	13.41	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Call		478.00000	507,000	13.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.75	Put		350.00000	324,000	13.33	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Put		240.00000	218,000	13.14	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	9.50	Call		618.00000	651,000	13.14	0.00	0	14,937
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Put		786.00000	742,000	14.90	0.00	0	0
€ / R	On	14/03/2011	Foreign Exchange Option	10.40	Call		264.00000	275,000	14.90	0.00	0	14,937
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>39,714</b>
<b>Total € / R</b>										<b>1,462,888.00</b>	<b>151</b>	<b>72,940</b>
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.65870	6.64770			0.00	0	7,991

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Future			6.67220	6.66090			0.00	0	8,119
AU\$ / R On 14/03/2011 Foreign Exchange Future			6.68600	6.67330			668,600.00	100	125
<b>Total AU\$ / R Future</b>							<b>668,600.00</b>	<b>100</b>	<b>16,235</b>
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		29.00000	30,000	12.32	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		281.00000	271,000	12.32	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		110.00000	113,000	12.75	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		349.00000	341,000	12.75	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		387.00000	379,000	12.92	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		98.00000	101,000	12.92	0.00	0	200
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Call		250.00000	255,000	12.55	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.70	Put		277.00000	269,000	12.55	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Call		232.00000	236,000	12.76	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.75	Put		309.00000	300,000	12.76	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Call		270.00000	279,000	12.56	0.00	0	0
AU\$ / R On 14/03/2011 Foreign Exchange Option	6.65	Put		247.00000	243,000	12.56	0.00	0	0
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total AU\$ / R</b>							<b>668,600.00</b>	<b>100</b>	<b>16,435</b>
CAD/ R On 13/09/2010 Foreign Exchange Future			7.15620	7.14880			0.00	0	60
CAD/ R On 13/12/2010 Foreign Exchange Future			7.23560	7.22800			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>60</b>
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		20.00000	21,000	12.67	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		371.00000	365,000	12.67	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Call		51.00000	53,000	11.56	0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.70	Put		523.00000	517,000	11.56	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Call		45.00000	46,000	11.73		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.75	Put		567.00000	560,000	11.73		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Call		58.00000	60,000	11.39		0.00	0	0
CAD/ R On 13/12/2010 Foreign Exchange Option	7.65	Put		480.00000	474,000	11.39		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>60</b>
<b>Total Futures</b>								<b>158,180,661.40</b>	<b>19,681</b>	<b>374,583</b>
<b>Total Options</b>								<b>4,440,000.00</b>	<b>12,000</b>	<b>507,415</b>
<b>Grand Total:</b>								<b>162,620,661.40</b>	<b>31,681</b>	<b>881,998</b>